

\$424,102,400



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2016-95**

The Certificates

We, the Federal National Mortgage Association (Fannie Mae), will issue the classes of certificates listed in the chart on this cover.

Payments to Certificateholders

We will make monthly payments on the certificates. You, the investor, will receive

- interest accrued on the balance of your certificate (except in the case of the accrual classes), and
- principal to the extent available for payment on your class.

We will pay principal at rates that may vary from time to time. We may not pay principal to certain classes for long periods of time.

The Fannie Mae Guaranty

We will guarantee that required payments of principal and interest on the certificates are available for distribution to investors on time.

The Trust and its Assets

The trust will own

- Fannie Mae MBS and
- underlying REMIC and RCR certificates backed by Fannie Mae MBS.

The mortgage loans underlying the Fannie Mae MBS are first lien, single-family, fixed-rate loans.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
LA(2) ...	1	\$53,783,281	SEQ/AD	2.50%	FIX	3136AUWA5	February 2045
ZL(2) ...	1	2,474,255	SEQ/AD	2.50	FIX/Z	3136AUWB3	June 2046
LZ	1	995,341	SEQ	2.50	FIX/Z	3136AUWC1	December 2046
IO	1	9,542,146(3)	NTL	3.00	FIX/IO	3136AUWD9	December 2046
EF(2)	2	17,250,000	PT	(4)	FLT	3136AUWE7	December 2046
ES	2	17,250,000(3)	NTL	(4)	INV/IO	3136AUWF4	December 2046
E	2	19,981,021	PAC	2.50	FIX	3136AUWG2	March 2045
EC	2	2,859,364	PAC	2.50	FIX	3136AUWH0	December 2046
ED	2	2,171,000	PAC	2.50	FIX	3136AUWJ6	December 2046
EA(2) ...	2	3,000,000	SUP/AD	2.50	FIX	3136AUWK3	August 2046
EB	2	735,000	SUP/AD	2.50	FIX	3136AUWL1	December 2046
EZ	2	3,615	SUP	2.50	FIX/Z	3136AUWM9	December 2046

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The L, LD, LI, LE, LG, LH, LJ, EK, EO, UK, IU, UE, UG, UH, UJ, FA, GB, GI, GC, GD, GE, GH, BC, BD, BE, AD, AE, AG, AH and IC Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and “Description of the Certificates—Combination and Recombination—RCR Certificates” in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be November 30, 2016.

Carefully consider the risk factors on page S-9 of this prospectus supplement and starting on page 14 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

You should read the REMIC prospectus as well as this prospectus supplement.

The certificates, together with interest thereon, are not guaranteed by the United States and do not constitute a debt or obligation of the United States or any agency or instrumentality thereof other than Fannie Mae.

The certificates are exempt from registration under the Securities Act of 1933 and are “exempted securities” under the Securities Exchange Act of 1934.

Credit Suisse

The date of this Prospectus Supplement is November 22, 2016

<u>Class</u>	<u>Group</u>	<u>Original Class Balance</u>	<u>Principal Type(1)</u>	<u>Interest Rate</u>	<u>Interest Type(1)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
UF(2) ...	3	\$38,871,491	PT	(4)	FLT	3136AUWN7	December 2046
US	3	38,871,491(3)	NTL	(4)	INV/IO	3136AUWP2	December 2046
U(2)	3	67,499,999	PAC	3.00%	FIX	3136AUWQ0	February 2045
UC	3	10,525,321	PAC	3.00	FIX	3136AUWR8	December 2046
UD	3	5,430,000	PAC	3.00	FIX	3136AUWS6	December 2046
UA	3	11,710,000	SUP/AD	3.00	FIX	3136AUWT4	September 2046
UB	3	2,005,000	SUP/AD	3.00	FIX	3136AUWU1	December 2046
UZ	3	8,408	SUP	3.00	FIX/Z	3136AUWV9	December 2046
GA(2) ...	4	63,162,329	SEQ	3.00	FIX	3136AUWW7	November 2041
GV	4	7,896,254	SEQ/AD	3.00	FIX	3136AUWX5	April 2028
GZ	4	19,618,460	SEQ	3.00	FIX/Z	3136AUWY3	December 2046
KA	5	25,038,000	SEQ/AD	3.00	FIX	3136AUWZ0	June 2042
KZ	5	3,660,014	SEQ	3.00	FIX/Z	3136AUXA4	December 2046
BA(2) ...	6	26,081,319	SC/PT	2.25	FIX	3136AUXB2	July 2040
BI(2) ...	6	13,040,659(3)	NTL	4.50	FIX/IO	3136AUXC0	July 2040
AB(2) ...	7	25,093,560	SC/PT	2.00	FIX	3136AUXD8	June 2037
AI(2)	7	15,968,629(3)	NTL	5.50	FIX/IO	3136AUXE6	June 2037
AC(2) ...	7	14,249,368	SC/PT	2.00	FIX	3136AUXF3	May 2033
IA(2)	7	8,420,081(3)	NTL	5.50	FIX/IO	3136AUXG1	May 2033
R		0	NPR	0	NPR	3136AUXH9	December 2046

(1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC prospectus.

(2) Exchangeable classes.

(3) Notional principal balances. These classes are interest only classes. See page S-7 for a description of how their notional principal balances are calculated.

(4) Based on LIBOR.

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AVAILABLE INFORMATION

You should purchase the certificates only if you have read and understood this prospectus supplement and the following documents (the “Disclosure Documents”):

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated June 1, 2014 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
 - June 1, 2016, for all MBS issued on or after June 1, 2016,
 - October 1, 2014, for all MBS issued on or after October 1, 2014 and prior to June 1, 2016,
 - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
 - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
 - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
 - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
 - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
 - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 6 or Group 7 Class or the R Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

For a description of current servicing policies generally applicable to existing Fannie Mae MBS pools, see “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus dated June 1, 2016.

The MBS Prospectus and the Underlying REMIC Disclosure Documents are incorporated by reference in this prospectus supplement. This means that we are disclosing information in those documents by referring you to them. Those documents are considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with those documents.

You can obtain copies of the Disclosure Documents by writing or calling us at:

Fannie Mae
MBS Helpline
3900 Wisconsin Avenue, N.W., Area 2H-3S
Washington, D.C. 20016
(telephone 800-2FANNIE).

In addition, the Disclosure Documents, together with the class factors, are available on our corporate Web site at www.fanniemae.com.

You also can obtain copies of the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Documents by writing or calling the dealer at:

Credit Suisse Securities (USA) LLC
Prospectus Department
11 Madison Avenue
New York, New York 10010-3629
(telephone 212-325-2580).

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of November 1, 2016. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Class 2004-26-PE REMIC Certificate Class 2010-53-MZ REMIC Certificate
7 <i>Subgroup 7a</i>	Class 2002-73-PG RCR Certificate Class 2004-97-B REMIC Certificate Class 2005-99-KZ REMIC Certificate Class 2005-120-ZU REMIC Certificate Class 2006-21-Z REMIC Certificate Class 2006-114-HE REMIC Certificate Class 2007-B2-ZA REMIC Certificate
<i>Subgroup 7b</i>	Class 2003-37-PE REMIC Certificate

Group 1, Group 2, Group 3, Group 4 and Group 5

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$ 57,252,877	3.00%	3.25% to 5.50%	241 to 360
Group 2 MBS	\$ 46,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 3 MBS	\$136,050,219	4.00%	4.25% to 6.50%	241 to 360
Group 4 MBS	\$ 90,677,043	3.00%	3.25% to 5.50%	241 to 360
Group 5 MBS	\$ 28,698,014	3.00%	3.25% to 5.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$ 57,252,877	360	358	2	3.428%
Group 2 MBS	\$ 46,000,000	360	356	2	4.480%
Group 3 MBS	\$136,050,219	360	356	2	4.506%
Group 4 MBS	\$ 90,677,043	360	346	4	3.862%
Group 5 MBS	\$ 28,698,014	360	311	42	3.572%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the Trust MBS will differ from those shown above, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*” in the REMIC Prospectus.

Group 6 and Group 7

Exhibit A describes the underlying REMIC and RCR certificates in Group 6 and Group 7, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR Certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Settlement Date

We expect to issue the certificates on November 30, 2016.

Distribution Dates

We will make payments on the certificates on the 25th day of each calendar month, or on the next business day if the 25th day is not a business day.

Record Date

On each distribution date, we will make each monthly payment on the certificates to holders of record on the last day of the preceding month.

Book-Entry and Physical Certificates

We will issue the classes of certificates in the following forms:

<u>Fed Book-Entry</u>	<u>Physical</u>
All classes of certificates other than the R Class	R Class

Exchanging Certificates Through Combination and Recombination

If you own certificates of a class designated as “exchangeable” on the cover of this prospectus supplement, you will be able to exchange them for a proportionate interest in the related RCR certificates. Schedule 1 lists the available combinations of the certificates eligible for exchange and the related RCR certificates. You can exchange your certificates by notifying us and paying an exchange fee. We will deliver the RCR certificates upon such exchange.

We will apply principal and interest payments from exchanged REMIC certificates to the corresponding RCR certificates, on a pro rata basis, following any exchange.

Interest Rates

During each interest accrual period, the fixed rate classes will bear interest at the applicable annual interest rates listed on the cover of this prospectus supplement or on Schedule 1.

During the initial interest accrual period, the floating rate and inverse floating rate classes will bear interest at the initial interest rates listed below. During each subsequent interest accrual period, the floating rate and inverse floating rate classes will bear interest based on the formulas indicated below, but always subject to the specified maximum and minimum interest rates:

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
EF	1.03%	6.50%	0.50%	LIBOR + 50 basis points
ES	5.47%	6.00%	0.00%	6% – LIBOR
UF	1.03%	6.50%	0.50%	LIBOR + 50 basis points
US	5.47%	6.00%	0.00%	6% – LIBOR
FA	1.03%	6.50%	0.50%	LIBOR + 50 basis points

(1) We will establish LIBOR on the basis of the “ICE Method.”

Notional Classes

The notional principal balances of the notional classes specified below will equal the percentages of the outstanding balances specified below immediately before the related distribution date:

<u>Class</u>	
IO	16.6666663756% of the Group 1 MBS
ES	100% of the EF Class
US	100% of the UF Class
BI	49.9999980829% of the BA Class
AI	63.6363632741% of the AB Class
IA	59.0909084529% of the AC Class
LI	16.6666663568% of the LA Class
IU	24.9999988889% of the U Class
GI	33.3333322779% of the GA Class
IC	63.6363632741% of the AB Class
	<i>plus</i>
	59.0909084529% of the AC Class

Distributions of Principal

For a description of the principal payment priorities, see “Description of the Certificates—Distributions of Principal” in this prospectus supplement.

Weighted Average Lives (years)*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>600%</u>	<u>1000%</u>
LA, LD, LE, LG, LH, LJ and LI	17.4	8.9	7.1	4.5	2.7	1.9
ZL	28.8	24.1	21.1	14.0	7.7	4.6
LZ	29.8	28.2	26.6	20.0	11.3	6.5
IO	19.0	10.5	8.5	5.4	3.1	2.1
L	18.5	9.9	8.0	5.0	3.0	2.0

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>100%</u>	<u>115%</u>	<u>125%</u>	<u>150%</u>	<u>155%</u>	<u>185%</u>	<u>225%</u>	<u>235%</u>	<u>500%</u>	<u>1000%</u>
EF and ES	19.6	10.8	10.1	9.7	8.7	8.6	7.7	6.7	6.5	3.7	2.1
E	16.0	6.5	6.1	6.1	6.1	6.1	6.1	6.1	5.9	3.5	2.1
EC	26.3	18.8	18.8	18.8	18.8	18.8	18.8	18.8	18.3	9.8	4.8
ED	27.6	16.5	13.7	10.0	3.5	3.5	3.5	3.5	3.3	1.7	1.1
EA, EK and EO	28.9	22.9	21.4	20.2	16.4	14.9	7.1	2.4	2.2	0.9	0.5
EB	29.9	28.4	28.0	27.6	26.4	26.1	23.1	5.6	4.5	1.5	0.9
EZ	30.0	29.7	29.7	29.7	29.7	29.6	29.6	8.4	5.3	1.7	1.0

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>100%</u>	<u>115%</u>	<u>125%</u>	<u>150%</u>	<u>155%</u>	<u>185%</u>	<u>225%</u>	<u>235%</u>	<u>500%</u>	<u>1000%</u>
UF and US	19.6	10.8	10.1	9.7	8.7	8.6	7.7	6.7	6.5	3.7	2.1
U, UK, UE, UG, UH, UJ and IU	16.0	6.5	6.0	5.7	5.7	5.7	5.7	5.7	5.7	3.4	2.1
UC	26.3	18.0	17.9	17.9	17.9	17.9	17.9	17.9	17.9	9.6	4.7
UD	27.6	16.9	14.5	12.5	3.7	3.0	3.0	3.0	3.0	1.7	1.1
UA	28.9	22.9	21.5	20.4	16.9	16.0	9.0	3.0	2.6	1.0	0.6
UB	29.9	28.6	28.3	28.0	27.1	26.8	24.6	13.6	6.3	1.7	1.0
UZ	30.0	29.7	29.7	29.7	29.7	29.7	29.6	29.1	8.1	1.7	1.0

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>600%</u>
GA, GB, GC, GD, GE, GH and GI	15.2	6.2	4.8	3.0	1.9
GV	6.0	6.0	6.0	4.9	3.2
GZ	27.6	19.8	16.7	11.0	6.1

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>168%</u>	<u>300%</u>	<u>600%</u>
KA	15.4	6.5	4.7	3.0	1.5
KZ	27.9	19.9	16.8	11.9	6.2

<u>Group 6 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>500%</u>	<u>1000%</u>
BA, BI, BC, BD and BE	11.4	6.6	4.3	2.5	1.1

<u>Group 7 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>275%</u>	<u>500%</u>	<u>1100%</u>	<u>1600%</u>
AB and AI	12.1	6.8	4.1	2.5	0.9	0.3
AC and IA	9.9	6.4	4.0	2.4	0.9	0.3
AD, AE, AG and AH	11.3	6.6	4.1	2.5	0.9	0.3
IC	11.3	6.6	4.1	2.5	0.9	0.3

<u>Group 2/Group 3 Class†</u>	<u>PSA Prepayment Assumption</u>										
	<u>0%</u>	<u>100%</u>	<u>115%</u>	<u>125%</u>	<u>150%</u>	<u>155%</u>	<u>185%</u>	<u>225%</u>	<u>235%</u>	<u>500%</u>	<u>1000%</u>
FA	19.6	10.8	10.1	9.7	8.7	8.6	7.7	6.7	6.5	3.7	2.1

* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

† This class is an RCR class formed by a combination of REMIC classes in two different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

ADDITIONAL RISK FACTOR

Payments on the Group 6 and Group 7 Classes will be affected by the applicable payment priorities governing the related underlying REMIC and RCR certificates. If you invest in a Group 6 or Group 7 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related underlying REMIC and RCR certificates.

As described in the related Underlying REMIC Disclosure Documents, the underlying REMIC and RCR certificates may be subsequent in payment priority to certain other classes issued from the related underlying REMIC trusts. As a result, such other classes may receive principal before principal is paid on the related underlying REMIC and RCR certificates, possibly for long periods.

In addition, as described in the related Underlying REMIC Disclosure Documents, principal payments on several of the underlying REMIC and RCR certificates are governed by principal balance schedules. As a result, those underlying certificates may receive principal payments faster or slower than would otherwise have been the case. In some cases, they may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have

occurred at rates faster or slower than the rates initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule on principal payments over time may be eliminated. In such a case, the applicable underlying REMIC and RCR certificates would receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the applicable underlying REMIC and RCR certificates have adhered to the related principal balance schedules,
- any related support classes remain outstanding, or
- the applicable underlying REMIC and RCR certificates otherwise have performed as originally anticipated.

You may obtain additional information about the underlying REMIC and RCR certificates by reviewing their current class factors in light of other information available in the related Underlying REMIC Disclosure Documents. You may obtain those documents from us as described on page S-3.

DESCRIPTION OF THE CERTIFICATES

The material under this heading describes the principal features of the Certificates. You will find additional information about the Certificates in the other sections of this prospectus supplement, as well as in the additional Disclosure Documents and the Trust Agreement. If we use a capitalized term in this prospectus supplement without defining it, you will find the definition of that term in the applicable Disclosure Document or in the Trust Agreement.

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) pursuant to a trust agreement dated as of May 1, 2010 and a supplement thereto dated as of November 1, 2016 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include:

- five groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS” and “Group 5 MBS,” and together, the “Trust MBS”), and
- two groups of previously issued REMIC and RCR Certificates (the “Group 6 Underlying REMIC Certificates” and “Group 7 Underlying REMIC and RCR Certificates,” and together, the “Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”), as further described in Exhibit A.

The Underlying REMIC and RCR Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

Each MBS represents a beneficial ownership interest in a pool of first lien, one- to four-family (“single-family”), fixed-rate residential mortgage loans (the “Mortgage Loans”) having the characteristics described in this prospectus supplement.

The Trust will constitute a “real estate mortgage investment conduit” (“REMIC”) under the Internal Revenue Code of 1986, as amended (the “Code”).

The following chart contains information about the assets, the “regular interests” and the “residual interest” of the REMIC. The REMIC Certificates other than the R Class are collectively referred to as the “Regular Classes” or “Regular Certificates,” and the R Class is referred to as the “Residual Class” or “Residual Certificate.”

	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
REMIC	Trust MBS and Underlying REMIC and RCR Certificates	All Classes of REMIC Certificates other than the R Class	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Underlying REMIC and RCR Certificates, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Documents. Our guaranties are not backed by the full faith and credit of the United States.

Characteristics of Certificates. Except as specified below, we will issue the Certificates in book-entry form on the book-entry system of the U.S. Federal Reserve Banks. Entities whose names appear on the book-entry records of a Federal Reserve Bank as having had Certificates deposited in their accounts are “Holders” or “Certificateholders.”

We will issue the Residual Certificate in fully registered, certificated form. The “Holder” or “Certificateholder” of the Residual Certificate is its registered owner. The Residual Certificate can be transferred at the corporate trust office of the Transfer Agent, or at the office of the Transfer Agent in New York, New York. U.S. Bank National Association in Boston, Massachusetts will be the initial Transfer Agent. We may impose a service charge for any registration of transfer of the Residual Certificate and may require payment to cover any tax or other governmental charge. See also “—Characteristics of the Residual Class” below.

Authorized Denominations. We will issue the Certificates in the following denominations:

<u>Classes</u>	<u>Denominations</u>
Interest Only, Principal Only and Inverse Floating Rate Classes	\$100,000 minimum plus whole dollar increments
All other Classes (except the R Class)	\$1,000 minimum plus whole dollar increments

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. Except as described below, the Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years.

In addition, the Mortgage Loans backing the Group 1 MBS, are relocation Mortgage Loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see “Risk Factors—Risks Relating to Yield and Prepayment—*Pools containing relocation mortgage loans may perform differently than do otherwise comparable pools containing non-relocation mortgage loans*” and “The Mortgage Loans—Eligibility for Good Delivery into a TBA Trade—*Special Feature Mortgage Loans—Relocation Loans*” in the MBS Prospectus dated June 1, 2016.

Furthermore, the Mortgage Loans backing the Group 4 MBS have been refinanced under Fannie Mae Refi Plus and are designated as “high loan-to-value ratio” loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices or the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is available only if the new mortgage loan either reduces the monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on the Home Affordable Refinance Program, see “The Mortgage Loans—High Loan-to-Value Mortgage Loans” in the MBS Prospectus dated June 1, 2016 and on our Web site at www.fanniemae.com. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Mortgage loans with loan-to-value ratios greater than 80% may have different prepayment and default characteristics than conforming mortgage loans generally*” in the MBS Prospectus dated June 1, 2016.

For additional information, see “Summary—Group 1, Group 2, Group 3, Group 4 and Group 5—Characteristics of the Trust MBS” in this prospectus supplement and “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

The Underlying REMIC and RCR Certificates

The Underlying REMIC and RCR Certificates represent beneficial ownership interests in the related Underlying REMIC Trusts. The assets of those trusts consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Loan Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

Distributions on the Underlying REMIC and RCR Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Underlying REMIC and RCR Certificates are described in the related Underlying REMIC Disclosure Documents. See Exhibit A for certain additional information about the Underlying REMIC and RCR Certificates. Exhibit A is provided in lieu of a Final Data Statement with respect to the Underlying REMIC and RCR Certificates.

For further information about the Underlying REMIC and RCR Certificates, telephone us at 800-2FANNIE. Additional information about the Underlying REMIC and RCR Certificates is also available at <https://mbsdisclosure.fanniemae.com/PoolTalk2/index.html>. There may have been material changes in facts and circumstances since the dates we prepared the Underlying REMIC

Disclosure Documents. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in those documents may be limited.

Distributions of Interest

General. The Certificates will bear interest at the rates specified in this prospectus supplement. Interest to be paid on each Certificate (or added to principal, in the case of the Accrual Classes) on a Distribution Date will consist of one month's interest on the outstanding balance of that Certificate immediately prior to that Distribution Date. For a description of the Accrual Classes, see “—*Accrual Classes*” below.

The Floating Rate and Inverse Floating Rate Classes will bear interest at interest rates based on LIBOR. We currently establish LIBOR on the basis of the “ICE Method” as generally described under “Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*” in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see “Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*” in the REMIC Prospectus.

Delay Classes and No-Delay Classes. The “Delay” Classes and “No-Delay” Classes are set forth in the following table:

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes	Floating Rate and Inverse Floating Rate Classes

See “Description of the Certificates—Distributions on Certificates—*Interest Distributions*” in the REMIC Prospectus.

The Dealer will treat the Principal Only Class as a Delay Class, solely for the purpose of facilitating trading.

Accrual Classes. The ZL, LZ, EZ, UZ, GZ and KZ Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

Distributions of Principal

On the Distribution Date in each month, we will make payments of principal on the Classes of REMIC Certificates as described below. Following any exchange of REMIC Certificates for RCR Certificates, we will apply principal payments from the exchanged REMIC Certificates to the corresponding RCR Certificates on a pro rata basis.

- *Group 1*

The ZL Accrual Amount to LA until retired, and thereafter to ZL.

} Accretion
Directed
Class and
Accrual Class

The LZ Accrual Amount to LA and ZL, in that order, and thereafter to LZ.

} Accretion
Directed
Classes and
Accrual Class

The Group 1 Cash Flow Distribution Amount to LA, ZL and LZ, in that order, until retired.

} Sequential
Pay Classes

The “ZL Accrual Amount” is any interest then accrued and added to the principal balance of the ZL Class.

The “LZ Accrual Amount” is any interest then accrued and added to the principal balance of the LZ Class.

The “Group 1 Cash Flow Distribution Amount” is the principal then paid on the Group 1 MBS.

- *Group 2*

The EZ Accrual Amount to EA and EB, in that order, until retired, and thereafter to EZ. } Accretion
Directed
Classes and
Accrual Class

The Group 2 Cash Flow Distribution Amount as follows:

— 37.5% to EF until retired, and } Pass-Through
Class

— 62.5% as follows:

<i>first</i> , to Aggregate Group I to its Planned Balance;	} PAC Group and Class
<i>second</i> , to ED to its Planned Balance;	
<i>third</i> , to EA, EB and EZ, in that order, until retired;	} Support Classes
<i>fourth</i> , to ED until retired; and	
<i>fifth</i> , to Aggregate Group I to zero.	} PAC Class and Group

The “EZ Accrual Amount” is any interest then accrued and added to the principal balance of the EZ Class.

The “Group 2 Cash Flow Distribution Amount” is the principal then paid on the Group 2 MBS.

“Aggregate Group I” consists of the E and EC Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to E and EC, in that order, until retired.

Aggregate Group I has a principal balance equal to the aggregate principal balance of the Classes included in Aggregate Group I.

- *Group 3*

The UZ Accrual Amount to UA and UB, in that order, until retired, and thereafter to UZ. } Accretion
Directed
Classes and
Accrual Class

The Group 3 Cash Flow Distribution Amount as follows:

— 28.5714284664% to UF until retired, and } Pass-Through
Class

— 71.4285715336% as follows:

<i>first</i> , to Aggregate Group II to its Planned Balance;	} PAC Group and Class
<i>second</i> , to UD to its Planned Balance;	
<i>third</i> , to UA, UB and UZ, in that order, until retired;	} Support Classes
<i>fourth</i> , to UD until retired; and	
<i>fifth</i> , to Aggregate Group II to zero.	} PAC Class and Group

The “UZ Accrual Amount” is any interest then accrued and added to the principal balance of the UZ Class.

The “Group 3 Cash Flow Distribution Amount” is the principal then paid on the Group 3 MBS.

“Aggregate Group II” consists of the U and UC Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II to U and UC, in that order, until retired.

Aggregate Group II has a principal balance equal to the aggregate principal balance of the Classes included in Aggregate Group II.

- *Group 4*

The GZ Accrual Amount to GV until retired, and thereafter to GZ. } Accretion
Directed
Class and
Accrual Class

The Group 4 Cash Flow Distribution Amount to GA, GV and GZ, in that order, until retired. } Sequential
Pay Classes

The “GZ Accrual Amount” is any interest then accrued and added to the principal balance of the GZ Class.

The “Group 4 Cash Flow Distribution Amount” is the principal then paid on the Group 4 MBS.

- *Group 5*

The KZ Accrual Amount to KA until retired, and thereafter to KZ. } Accretion
Directed
Class and
Accrual Class

The Group 5 Cash Flow Distribution Amount to KA and KZ, in that order, until retired. } Sequential
Pay Classes

The “KZ Accrual Amount” is any interest then accrued and added to the principal balance of the KZ Class.

The “Group 5 Cash Flow Distribution Amount” is the principal then paid on the Group 5 MBS.

- *Group 6*

The Group 6 Principal Distribution Amount to BA until retired. } Structured
Collateral/
Pass-Through
Class

The “Group 6 Principal Distribution Amount” is the principal then paid on the Group 6 Underlying REMIC Certificates.

- *Group 7*

The Subgroup 7a Principal Distribution Amount to AB until retired. } Structured
Collateral/
Pass-Through
Class

The Subgroup 7b Principal Distribution Amount to AC until retired. } Structured
Collateral/
Pass-Through
Class

The “Subgroup 7a Principal Distribution Amount” is the principal then paid on the Subgroup 7a Underlying REMIC and RCR Certificates.

The “Subgroup 7b Principal Distribution Amount” is the principal then paid on the Subgroup 7b Underlying REMIC Certificate.

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC and RCR Certificates, the applicable priority sequences governing principal payments on the Underlying REMIC and RCR Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3, Group 4 and Group 5—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;

- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is November 30, 2016; and
- each Distribution Date occurs on the 25th day of a month.

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the Trust MBS will differ from the assumed characteristics shown in the Summary, and may differ significantly. See “Risk Factors—Risks Relating to Yield and Prepayment—*Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*” in the REMIC Prospectus.

Prepayment Assumptions. The prepayment model used in this prospectus supplement is PSA. For a description of PSA, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus. It is highly unlikely that prepayments will occur at any *constant* PSA rate or at any other *constant* rate.

Principal Balance Schedules. The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable “Structuring Ranges” specified in the chart below. The “Effective Range” for an Aggregate Group or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the applicable Aggregate Groups we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups and Classes</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 115% and 225% PSA	Between 115% and 225% PSA
ED Class Planned Balances	Between 150% and 225% PSA	Between 150% and 225% PSA
Aggregate Group II Planned Balances	Between 125% and 235% PSA	Between 125% and 235% PSA
UD Class Planned Balances	Between 155% and 235% PSA	Between 155% and 243% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	E and EC
Aggregate Group II	U and UC

See “—Decrement Tables” below for the percentages of original principal balances of the individual Classes included in the Aggregate Groups that would be outstanding at various *constant* PSA rates, including the upper and lower bands of the applicable Structuring Ranges, based on the Pricing Assumptions.

We cannot assure you that the balance of any Aggregate Group or Class will conform on any Distribution Date to the balance specified in the Principal Balance Schedules or that distributions of principal of any Aggregate Group or Class will begin or end on the Distribution Dates specified in the Principal Balance Schedules.

If you are considering the purchase of a PAC Class, you should first take into account the considerations set forth below.

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group or a Class to its scheduled balance in any month. As a result, the

likelihood of reducing an Aggregate Group or a Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.

- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the applicable Aggregate Groups and Classes to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the applicable Aggregate Groups and Classes might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class having scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

General. The tables below illustrate the sensitivity of the pre-tax corporate bond equivalent yields to maturity of the applicable Classes to various constant percentages of PSA and, where specified, to changes in the Index. **The tables below are provided for illustrative purposes only and are not intended as a forecast or prediction of the actual yields on the applicable Classes.** We calculated the yields set forth in the tables by

- determining the monthly discount rates that, when applied to the assumed streams of cash flows to be paid on the applicable Classes, would cause the discounted present values of the assumed streams of cash flows to equal the assumed aggregate purchase prices of those Classes, and
- converting the monthly rates to corporate bond equivalent rates.

These calculations do not take into account variations in the interest rates at which you could reinvest distributions on the Certificates. Accordingly, these calculations do not illustrate the return on any investment in the Certificates when reinvestment rates are taken into account.

We cannot assure you that

- the pre-tax yields on the applicable Certificates will correspond to any of the pre-tax yields shown here, or
- the aggregate purchase prices of the applicable Certificates will be as assumed.

In addition, it is unlikely that the Index will correspond to the levels shown here. Furthermore, because some of the Mortgage Loans are likely to have remaining terms to maturity shorter or longer than those assumed and interest rates higher or lower than those assumed, the principal payments (or notional principal balance reductions) on the Certificates are likely to differ from those assumed. This would be the case even if all Mortgage Loans prepay at the indicated constant percentages of PSA. Moreover, it is unlikely that

- the Mortgage Loans will prepay at a constant PSA rate until maturity,
- all of the Mortgage Loans will prepay at the same rate, or

- the level of the Index will remain constant.

The Fixed Rate Interest Only Classes. The yields to investors in the Fixed Rate Interest Only Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be prepaid at any time without penalty. On the basis of the assumptions described below, the yield to maturity on each Fixed Rate Interest Only Class would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rates:

<u>Class</u>	<u>% PSA</u>
IO	356%
BI	284%
AI	309%
IA	316%
LI	375%
IU	336%
GI	177%
IC	309%

For any Fixed Rate Interest Only Class, if the actual prepayment rate of the related Mortgage Loans were to exceed the level specified for as little as one month while equaling that level for the remaining months, the investors in the applicable Class would lose money on their initial investments.

The information shown in the following yield tables has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase prices of the Fixed Rate Interest Only Classes (expressed in each case as a percentage of the original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
IO	14.00%
BI	17.50%
AI	20.50%
IA	19.50%
LI	11.25%
IU	18.00%
GI	12.75%
IC	20.25%

* The prices do not include accrued interest. Accrued interest has been added to the prices in calculating the yields set forth in the tables below.

In the following yield tables, the symbol * is used to represent a yield of less than (99.9)%.

Sensitivity of the IO Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>600%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	16.6%	13.9%	11.3%	3.1%	(14.1)%	(38.7)%

Sensitivity of the BI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>500%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	15.9%	12.6%	2.4%	(16.0)%	(60.1)%

Sensitivity of the AI Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>275%</u>	<u>500%</u>	<u>1100%</u>	<u>1600%</u>
Pre-Tax Yields to Maturity	17.8%	14.5%	2.4%	(14.3)%	(69.7)%	*

Sensitivity of the IA Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>275%</u>	<u>500%</u>	<u>1100%</u>	<u>1600%</u>
Pre-Tax Yields to Maturity	18.4%	15.1%	2.9%	(13.8)%	(70.1)%	*

Sensitivity of the LI Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>600%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	21.6%	18.6%	15.5%	5.4%	(16.4)%	(44.3)%

Sensitivity of the IU Class to Prepayments

	PSA Prepayment Assumption										
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>125%</u>	<u>150%</u>	<u>155%</u>	<u>185%</u>	<u>225%</u>	<u>235%</u>	<u>500%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	14.5%	9.1%	7.3%	6.3%	6.3%	6.3%	6.3%	6.3%	6.3%	(12.5)%	(48.9)%

Sensitivity of the GI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>600%</u>
Pre-Tax Yields to Maturity	15.2%	9.7%	3.5%	(16.4)%	(52.3)%

Sensitivity of the IC Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>275%</u>	<u>500%</u>	<u>1100%</u>	<u>1600%</u>
Pre-Tax Yields to Maturity	17.9%	14.5%	2.5%	(14.3)%	(69.9)%	*

The Inverse Floating Rate Classes. The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments (including prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the related Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the tables below, it is possible that investors in the Inverse Floating Rate Classes would lose money on their initial investments under certain Index and prepayment scenarios.

Changes in the Index may not correspond to changes in prevailing mortgage interest rates. It is possible that lower prevailing mortgage interest rates, which might be expected to result in faster prepayments, could occur while the level of the Index increased.

The information shown in the following yield tables has been prepared on the basis of the Pricing Assumptions and the assumptions that

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under “Summary—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified levels of the Index, and
- the aggregate purchase prices of those Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
ES	25.25%
US	22.25%

* The prices do not include accrued interest. Accrued interest has been added to the prices in calculating the yields set forth in the tables below.

In the following yield tables, the symbol * is used to represent a yield of less than (99.9)%.

Sensitivity of the ES Class to Prepayments and LIBOR (Pre-Tax Yields to Maturity)

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>125%</u>	<u>150%</u>	<u>155%</u>	<u>185%</u>	<u>225%</u>	<u>235%</u>	<u>500%</u>	<u>1000%</u>
0.265%	18.7%	16.1%	15.3%	14.8%	13.4%	13.2%	11.6%	9.4%	8.9%	(5.9)%	(36.1)%
0.530%	17.5%	14.9%	14.1%	13.6%	12.2%	12.0%	10.3%	8.2%	7.6%	(7.2)%	(37.7)%
2.530%	8.4%	5.7%	4.9%	4.3%	2.9%	2.7%	1.0%	(1.3)%	(1.8)%	(17.4)%	(50.0)%
4.530%	(2.2)%	(4.9)%	(5.8)%	(6.3)%	(7.7)%	(8.0)%	(9.7)%	(12.0)%	(12.6)%	(28.7)%	(64.3)%
6.000%	*	*	*	*	*	*	*	*	*	*	*

Sensitivity of the US Class to Prepayments and LIBOR (Pre-Tax Yields to Maturity)

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>125%</u>	<u>150%</u>	<u>155%</u>	<u>185%</u>	<u>225%</u>	<u>235%</u>	<u>500%</u>	<u>1000%</u>
0.265%	22.2%	19.6%	18.8%	18.3%	17.0%	16.7%	15.2%	13.0%	12.5%	(2.0)%	(31.5)%
0.530%	20.9%	18.3%	17.5%	17.0%	15.6%	15.4%	13.8%	11.6%	11.1%	(3.5)%	(33.2)%
2.530%	10.6%	7.9%	7.1%	6.6%	5.2%	4.9%	3.3%	1.0%	0.5%	(14.9)%	(47.0)%
4.530%	(0.9)%	(3.7)%	(4.5)%	(5.1)%	(6.5)%	(6.8)%	(8.5)%	(10.8)%	(11.3)%	(27.4)%	(62.6)%
6.000%	*	*	*	*	*	*	*	*	*	*	*

The Principal Only Class. The Principal Only Class will not bear interest. As indicated in the table below, a low rate of principal payments (including prepayments) on the related Mortgage Loans will have a negative effect on the yield to investors in the Principal Only Class.

The information shown in the following yield table has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase price of the Principal Only Class (expressed as a percentage of original principal balance) is as follows:

<u>Class</u>	<u>Price</u>
EO	86.00%

Sensitivity of the EO Class to Prepayments

	PSA Prepayment Assumption										
	50%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Pre-Tax Yields to Maturity	0.6%	0.7%	0.7%	0.7%	0.9%	1.0%	2.2%	6.5%	7.2%	17.7%	31.5%

Weighted Average Lives of the Certificates

For a description of how the weighted average life of a Certificate is determined, see “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

In general, the weighted average lives of the Certificates will be shortened if the level of prepayments of principal of the related Mortgage Loans increases. However, the weighted average lives will depend upon a variety of other factors, including

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 1, Group 2, Group 3, Group 4 and Group 5 Classes, and
- in the case of the Group 6 and Group 7 Classes, the applicable priority sequences governing principal payments on the related Underlying REMIC and RCR Certificates.

See “—Distributions of Principal” above and “Description of the Certificates—Distributions of Principal” in the Underlying REMIC Disclosure Documents.

The effect of these factors may differ as to various Classes and the effects on any Class may vary at different times during the life of that Class. Accordingly, we can give no assurance as to the weighted average life of any Class. Further, to the extent the prices of the Certificates represent discounts or premiums to their original principal balances, variability in the weighted average lives of those Classes of Certificates could result in variability in the related yields to maturity. For an example of how the weighted average lives of the Classes may be affected at various constant prepayment rates, see the Decrement Tables below.

Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA rates, and the corresponding weighted average lives of those Classes. The tables have been prepared on the basis of the Pricing Assumptions.

In the case of the information set forth for each Class under 0% PSA, however, we assumed that the Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	5.50%
Group 2 MBS	360 months	360 months	6.50%
Group 3 MBS	360 months	360 months	6.50%
Group 4 MBS	360 months	360 months	5.50%
Group 5 MBS	360 months	360 months	5.50%
Group 6 Underlying REMIC Certificates	360 months	(1)	7.00%
Subgroup 7a Underlying REMIC and RCR Certificates	360 months	(2)	8.00%
Subgroup 7b Underlying REMIC Certificate	360 months	197 months	7.75%

- (1) The Mortgage Loans backing the Group 6 Underlying REMIC Certificates specified below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2004-26-PE	208 months
2010-53-MZ	283 months

- (2) The Mortgage Loans backing the Subgroup 7a Underlying REMIC and RCR Certificates specified below are assumed to have the following remaining terms to maturity:

<u>Class</u>	<u>Remaining Terms to Maturity</u>
2002-73-PG	191 months
2004-97-B	217 months
2005-99-KZ	228 months
2005-120-ZU	229 months
2006-21-Z	232 months
2006-114-HE	240 months
2007-B2-ZA	246 months

It is unlikely that all of the Mortgage Loans will have the loan ages, interest rates or remaining terms to maturity assumed, or that the Mortgage Loans will prepay at any *constant* PSA level.

In addition, the diverse remaining terms to maturity of the Mortgage Loans could produce slower or faster principal distributions than indicated in the tables at the specified constant PSA rates, even if the weighted average remaining term to maturity and the weighted average loan age of the Mortgage Loans are identical to the weighted averages specified in the Pricing Assumptions. This is the case because pools of loans with identical weighted averages are nonetheless likely to reflect differing dispersions of the related characteristics.

Percent of Original Principal Balances Outstanding

<u>Date</u>	<u>LA, LD, LE, LG, LH, LJ and LI† Classes</u>						<u>ZL Class</u>						<u>LZ Class</u>					
	<u>PSA Prepayment Assumption</u>						<u>PSA Prepayment Assumption</u>						<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>600%</u>	<u>1000%</u>	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>600%</u>	<u>1000%</u>	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>600%</u>	<u>1000%</u>
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2017	98	96	95	92	87	80	103	103	103	103	103	103	103	103	103	103	103	103
November 2018	97	90	87	78	62	43	105	105	105	105	105	105	105	105	105	105	105	105
November 2019	95	82	76	61	37	13	108	108	108	108	108	108	108	108	108	108	108	108
November 2020	93	74	67	48	20	1	111	111	111	111	111	111	111	111	111	111	111	111
November 2021	91	67	58	37	10	0	113	113	113	113	113	20	113	113	113	113	113	113
November 2022	89	61	51	28	3	0	116	116	116	116	116	0	116	116	116	116	116	64
November 2023	87	55	44	20	0	0	119	119	119	119	96	0	119	119	119	119	119	25
November 2024	85	49	38	14	0	0	122	122	122	122	40	0	122	122	122	122	122	10
November 2025	82	44	32	10	0	0	125	125	125	125	5	0	125	125	125	125	125	4
November 2026	80	39	27	6	0	0	128	128	128	128	0	0	128	128	128	128	85	1
November 2027	77	34	22	3	0	0	132	132	132	132	0	0	132	132	132	132	52	1
November 2028	74	30	18	*	0	0	135	135	135	135	0	0	135	135	135	135	32	*
November 2029	71	26	15	0	0	0	138	138	138	93	0	0	138	138	138	138	20	*
November 2030	68	22	11	0	0	0	142	142	142	60	0	0	142	142	142	142	12	*
November 2031	65	19	8	0	0	0	145	145	145	33	0	0	145	145	145	145	7	*
November 2032	61	15	6	0	0	0	149	149	149	11	0	0	149	149	149	149	4	*
November 2033	57	12	3	0	0	0	153	153	153	0	0	0	153	153	153	136	3	*
November 2034	53	9	1	0	0	0	157	157	157	0	0	0	157	157	157	104	2	*
November 2035	49	7	0	0	0	0	161	161	142	0	0	0	161	161	161	80	1	*
November 2036	45	4	0	0	0	0	165	165	107	0	0	0	165	165	165	60	1	*
November 2037	40	2	0	0	0	0	169	169	76	0	0	0	169	169	169	45	*	*
November 2038	36	0	0	0	0	0	173	163	48	0	0	0	173	173	173	33	*	*
November 2039	31	0	0	0	0	0	178	123	24	0	0	0	178	178	178	24	*	*
November 2040	25	0	0	0	0	0	182	85	2	0	0	0	182	182	182	17	*	*
November 2041	20	0	0	0	0	0	187	50	0	0	0	0	187	187	143	12	*	0
November 2042	14	0	0	0	0	0	191	18	0	0	0	0	191	191	105	8	*	0
November 2043	7	0	0	0	0	0	196	0	0	0	0	0	196	167	72	5	*	0
November 2044	1	0	0	0	0	0	201	0	0	0	0	0	201	103	43	3	*	0
November 2045	0	0	0	0	0	0	70	0	0	0	0	0	206	45	18	1	*	0
November 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	17.4	8.9	7.1	4.5	2.7	1.9	28.8	24.1	21.1	14.0	7.7	4.6	29.8	28.2	26.6	20.0	11.3	6.5

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	IO† Class						L Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	150%	300%	600%	1000%	0%	100%	150%	300%	600%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
November 2017	99	96	96	93	88	81	99	96	95	93	88	81
November 2018	97	91	88	80	65	47	97	90	87	79	64	45
November 2019	96	83	78	64	41	19	96	83	78	64	40	17
November 2020	94	76	70	51	26	7	94	76	69	50	24	5
November 2021	92	70	62	41	16	3	92	69	61	40	14	1
November 2022	91	64	55	33	10	1	90	63	54	31	8	0
November 2023	89	59	48	26	6	*	88	58	47	25	4	0
November 2024	87	54	43	21	4	*	86	52	41	19	2	0
November 2025	85	49	38	17	2	*	84	47	36	15	*	0
November 2026	83	44	33	13	1	*	82	43	31	11	0	0
November 2027	80	40	29	10	1	*	79	39	27	8	0	0
November 2028	78	36	25	8	1	*	77	35	24	6	0	0
November 2029	75	33	22	6	*	*	74	31	20	4	0	0
November 2030	72	29	19	5	*	*	71	27	17	3	0	0
November 2031	69	26	17	4	*	*	68	24	14	1	0	0
November 2032	66	23	14	3	*	*	65	21	12	*	0	0
November 2033	63	21	12	2	*	*	62	18	10	0	0	0
November 2034	60	18	11	2	*	*	58	16	8	0	0	0
November 2035	56	16	9	1	*	*	54	13	6	0	0	0
November 2036	52	14	7	1	*	*	50	11	5	0	0	0
November 2037	48	12	6	1	*	0	46	9	3	0	0	0
November 2038	44	10	5	1	*	0	42	7	2	0	0	0
November 2039	40	8	4	*	*	0	37	5	1	0	0	0
November 2040	35	7	3	*	*	0	32	4	*	0	0	0
November 2041	30	5	2	*	*	0	27	2	0	0	0	0
November 2042	24	4	2	*	*	0	21	1	0	0	0	0
November 2043	19	3	1	*	*	0	16	0	0	0	0	0
November 2044	13	2	1	*	*	0	10	0	0	0	0	0
November 2045	7	1	*	*	*	0	3	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	19.0	10.5	8.5	5.4	3.1	2.1	18.5	9.9	8.0	5.0	3.0	2.0

Date	EF and ES† Classes										
	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	99	97	96	96	96	96	95	95	94	90	81
November 2018	98	91	90	90	88	88	86	84	84	70	47
November 2019	96	84	83	82	79	79	76	72	71	49	19
November 2020	95	77	75	74	70	70	66	61	60	33	7
November 2021	94	71	69	67	63	62	57	52	50	23	3
November 2022	92	65	62	61	56	55	50	44	42	16	1
November 2023	90	60	57	55	50	49	43	37	35	11	*
November 2024	89	55	51	49	44	43	37	31	30	7	*
November 2025	87	50	47	44	39	38	32	26	25	5	*
November 2026	85	46	42	40	34	33	28	22	21	3	*
November 2027	83	42	38	36	30	29	24	18	17	2	*
November 2028	80	38	34	32	27	26	21	15	14	2	*
November 2029	78	34	30	28	23	22	18	13	12	1	*
November 2030	75	31	27	25	20	19	15	11	10	1	*
November 2031	73	28	24	22	18	17	13	9	8	*	*
November 2032	70	25	21	19	15	14	11	7	6	*	*
November 2033	66	22	19	17	13	12	9	6	5	*	*
November 2034	63	19	16	15	11	11	8	5	4	*	*
November 2035	59	17	14	13	10	9	6	4	3	*	*
November 2036	56	15	12	11	8	8	5	3	3	*	*
November 2037	52	13	11	9	7	6	4	2	2	*	0
November 2038	47	11	9	8	5	5	3	2	2	*	0
November 2039	43	9	7	6	4	4	3	1	1	*	0
November 2040	38	7	6	5	4	3	2	1	1	*	0
November 2041	32	6	5	4	3	2	2	1	1	*	0
November 2042	27	4	3	3	2	2	1	1	*	*	0
November 2043	21	3	2	2	1	1	1	*	*	*	0
November 2044	14	2	1	1	1	1	*	*	*	*	0
November 2045	7	1	1	*	*	*	*	*	*	*	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	19.6	10.8	10.1	9.7	8.7	8.6	7.7	6.7	6.5	3.7	2.1

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.

** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

† In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

E Class											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	98	95	95	95	95	95	95	95	95	95	95
November 2018	97	87	86	86	86	86	86	86	86	86	53
November 2019	95	77	75	75	75	75	75	75	75	56	13
November 2020	93	68	65	65	65	65	65	65	65	34	0
November 2021	91	59	55	55	55	55	55	55	55	19	0
November 2022	89	50	46	46	46	46	46	46	46	8	0
November 2023	86	43	38	38	38	38	38	38	36	1	0
November 2024	84	35	30	30	30	30	30	30	28	0	0
November 2025	81	28	23	23	23	23	23	23	21	0	0
November 2026	78	22	17	17	17	17	17	17	15	0	0
November 2027	75	16	12	12	12	12	12	12	10	0	0
November 2028	72	10	8	8	8	8	8	8	6	0	0
November 2029	68	5	4	4	4	4	4	4	3	0	0
November 2030	65	1	1	1	1	1	1	1	0	0	0
November 2031	61	0	0	0	0	0	0	0	0	0	0
November 2032	56	0	0	0	0	0	0	0	0	0	0
November 2033	52	0	0	0	0	0	0	0	0	0	0
November 2034	47	0	0	0	0	0	0	0	0	0	0
November 2035	42	0	0	0	0	0	0	0	0	0	0
November 2036	36	0	0	0	0	0	0	0	0	0	0
November 2037	30	0	0	0	0	0	0	0	0	0	0
November 2038	24	0	0	0	0	0	0	0	0	0	0
November 2039	17	0	0	0	0	0	0	0	0	0	0
November 2040	10	0	0	0	0	0	0	0	0	0	0
November 2041	3	0	0	0	0	0	0	0	0	0	0
November 2042	0	0	0	0	0	0	0	0	0	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0
November 2044	0	0	0	0	0	0	0	0	0	0	0
November 2045	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	16.0	6.5	6.1	6.1	6.1	6.1	6.1	6.1	5.9	3.5	2.1

EC Class											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	100	100	100	100	100	100	100	100	100	100
November 2019	100	100	100	100	100	100	100	100	100	100	100
November 2020	100	100	100	100	100	100	100	100	100	100	74
November 2021	100	100	100	100	100	100	100	100	100	100	29
November 2022	100	100	100	100	100	100	100	100	100	100	11
November 2023	100	100	100	100	100	100	100	100	100	100	4
November 2024	100	100	100	100	100	100	100	100	100	73	2
November 2025	100	100	100	100	100	100	100	100	100	50	1
November 2026	100	100	100	100	100	100	100	100	100	34	*
November 2027	100	100	100	100	100	100	100	100	100	23	*
November 2028	100	100	100	100	100	100	100	100	100	15	*
November 2029	100	100	100	100	100	100	100	100	100	10	*
November 2030	100	100	100	100	100	100	100	100	97	7	*
November 2031	100	87	87	87	87	87	87	87	79	5	*
November 2032	100	72	72	72	72	72	72	72	65	3	*
November 2033	100	59	59	59	59	59	59	59	53	2	*
November 2034	100	48	48	48	48	48	48	48	43	1	*
November 2035	100	39	39	39	39	39	39	39	34	1	*
November 2036	100	31	31	31	31	31	31	31	27	1	*
November 2037	100	24	24	24	24	24	24	24	21	*	*
November 2038	100	19	19	19	19	19	19	19	17	*	*
November 2039	100	15	15	15	15	15	15	15	13	*	0
November 2040	100	11	11	11	11	11	11	11	9	*	0
November 2041	100	8	8	8	8	8	8	8	7	*	0
November 2042	61	6	6	6	6	6	6	6	5	*	0
November 2043	4	4	4	4	4	4	4	4	3	*	0
November 2044	2	2	2	2	2	2	2	2	2	*	0
November 2045	1	1	1	1	1	1	1	1	1	*	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	26.3	18.8	18.8	18.8	18.8	18.8	18.8	18.8	18.3	9.8	4.8

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

Date	ED Class										
	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	100	100	100	98	92	92	92	92	92	92	73
November 2018	100	100	100	93	75	75	75	75	75	6	0
November 2019	100	100	100	87	53	53	53	53	53	0	0
November 2020	100	100	100	81	36	36	36	36	36	0	0
November 2021	100	100	100	77	22	22	22	22	22	0	0
November 2022	100	100	100	74	12	12	12	12	2	0	0
November 2023	100	100	100	72	5	5	5	5	0	0	0
November 2024	100	100	100	70	1	1	1	1	0	0	0
November 2025	100	100	100	69	0	0	0	0	0	0	0
November 2026	100	100	95	64	0	0	0	0	0	0	0
November 2027	100	100	87	56	0	0	0	0	0	0	0
November 2028	100	100	76	46	0	0	0	0	0	0	0
November 2029	100	100	63	33	0	0	0	0	0	0	0
November 2030	100	96	48	20	0	0	0	0	0	0	0
November 2031	100	79	33	5	0	0	0	0	0	0	0
November 2032	100	60	16	0	0	0	0	0	0	0	0
November 2033	100	41	0	0	0	0	0	0	0	0	0
November 2034	100	22	0	0	0	0	0	0	0	0	0
November 2035	100	2	0	0	0	0	0	0	0	0	0
November 2036	100	0	0	0	0	0	0	0	0	0	0
November 2037	100	0	0	0	0	0	0	0	0	0	0
November 2038	100	0	0	0	0	0	0	0	0	0	0
November 2039	100	0	0	0	0	0	0	0	0	0	0
November 2040	100	0	0	0	0	0	0	0	0	0	0
November 2041	100	0	0	0	0	0	0	0	0	0	0
November 2042	100	0	0	0	0	0	0	0	0	0	0
November 2043	96	0	0	0	0	0	0	0	0	0	0
November 2044	13	0	0	0	0	0	0	0	0	0	0
November 2045	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	27.6	16.5	13.7	10.0	3.5	3.5	3.5	3.5	3.3	1.7	1.1

Date	EA, EK and EO Classes										
	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	100	100	100	100	100	99	94	88	86	43	0
November 2018	100	100	100	100	100	97	82	61	56	0	0
November 2019	100	100	100	100	100	95	67	30	21	0	0
November 2020	100	100	100	100	100	94	56	8	0	0	0
November 2021	100	100	100	100	100	92	48	0	0	0	0
November 2022	100	100	100	100	100	91	42	0	0	0	0
November 2023	100	100	100	100	100	91	39	0	0	0	0
November 2024	100	100	100	100	100	90	37	0	0	0	0
November 2025	100	100	100	100	98	89	36	0	0	0	0
November 2026	100	100	100	100	95	85	33	0	0	0	0
November 2027	100	100	100	100	90	80	30	0	0	0	0
November 2028	100	100	100	100	83	74	26	0	0	0	0
November 2029	100	100	100	100	76	68	22	0	0	0	0
November 2030	100	100	100	100	69	60	18	0	0	0	0
November 2031	100	100	100	100	61	53	14	0	0	0	0
November 2032	100	100	100	93	53	46	10	0	0	0	0
November 2033	100	100	100	82	45	38	6	0	0	0	0
November 2034	100	100	88	71	37	31	2	0	0	0	0
November 2035	100	100	76	61	30	24	0	0	0	0	0
November 2036	100	88	64	50	23	18	0	0	0	0	0
November 2037	100	74	53	41	16	12	0	0	0	0	0
November 2038	100	61	42	31	10	6	0	0	0	0	0
November 2039	100	48	31	22	4	1	0	0	0	0	0
November 2040	100	35	21	14	0	0	0	0	0	0	0
November 2041	100	23	12	6	0	0	0	0	0	0	0
November 2042	100	12	3	0	0	0	0	0	0	0	0
November 2043	100	1	0	0	0	0	0	0	0	0	0
November 2044	100	0	0	0	0	0	0	0	0	0	0
November 2045	45	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	28.9	22.9	21.4	20.2	16.4	14.9	7.1	2.4	2.2	0.9	0.5

** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

EB Class											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	100	100	100	100	100	100	100	100	100	100	0
November 2018	100	100	100	100	100	100	100	100	100	0	0
November 2019	100	100	100	100	100	100	100	100	100	0	0
November 2020	100	100	100	100	100	100	100	100	84	0	0
November 2021	100	100	100	100	100	100	100	67	14	0	0
November 2022	100	100	100	100	100	100	100	27	0	0	0
November 2023	100	100	100	100	100	100	100	7	0	0	0
November 2024	100	100	100	100	100	100	100	1	0	0	0
November 2025	100	100	100	100	100	100	100	0	0	0	0
November 2026	100	100	100	100	100	100	100	0	0	0	0
November 2027	100	100	100	100	100	100	100	0	0	0	0
November 2028	100	100	100	100	100	100	100	0	0	0	0
November 2029	100	100	100	100	100	100	100	0	0	0	0
November 2030	100	100	100	100	100	100	100	0	0	0	0
November 2031	100	100	100	100	100	100	100	0	0	0	0
November 2032	100	100	100	100	100	100	100	0	0	0	0
November 2033	100	100	100	100	100	100	100	0	0	0	0
November 2034	100	100	100	100	100	100	100	0	0	0	0
November 2035	100	100	100	100	100	100	94	0	0	0	0
November 2036	100	100	100	100	100	100	81	0	0	0	0
November 2037	100	100	100	100	100	100	68	0	0	0	0
November 2038	100	100	100	100	100	100	57	0	0	0	0
November 2039	100	100	100	100	100	100	46	0	0	0	0
November 2040	100	100	100	100	93	83	36	0	0	0	0
November 2041	100	100	100	100	73	65	28	0	0	0	0
November 2042	100	100	100	93	54	48	20	0	0	0	0
November 2043	100	100	79	64	37	33	13	0	0	0	0
November 2044	100	64	47	38	21	19	7	0	0	0	0
November 2045	100	24	17	14	7	6	2	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	29.9	28.4	28.0	27.6	26.4	26.1	23.1	5.6	4.5	1.5	0.9

EZ Class											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	103	103	103	103	103	103	103	103	103	103	0
November 2018	105	105	105	105	105	105	105	105	105	0	0
November 2019	108	108	108	108	108	108	108	108	108	0	0
November 2020	111	111	111	111	111	111	111	111	111	0	0
November 2021	113	113	113	113	113	113	113	113	113	0	0
November 2022	116	116	116	116	116	116	116	116	0	0	0
November 2023	119	119	119	119	119	119	119	119	0	0	0
November 2024	122	122	122	122	122	122	122	122	0	0	0
November 2025	125	125	125	125	125	125	125	*	0	0	0
November 2026	128	128	128	128	128	128	128	*	0	0	0
November 2027	132	132	132	132	132	132	132	*	0	0	0
November 2028	135	135	135	135	135	135	135	*	0	0	0
November 2029	138	138	138	138	138	138	138	*	0	0	0
November 2030	142	142	142	142	142	142	142	*	0	0	0
November 2031	145	145	145	145	145	145	145	*	0	0	0
November 2032	149	149	149	149	149	149	149	*	0	0	0
November 2033	153	153	153	153	153	153	153	*	0	0	0
November 2034	157	157	157	157	157	157	157	*	0	0	0
November 2035	161	161	161	161	161	161	161	*	0	0	0
November 2036	165	165	165	165	165	165	165	*	0	0	0
November 2037	169	169	169	169	169	169	169	*	0	0	0
November 2038	173	173	173	173	173	173	173	*	0	0	0
November 2039	178	178	178	178	178	178	178	*	0	0	0
November 2040	182	182	182	182	182	182	182	*	0	0	0
November 2041	187	187	187	187	187	187	187	*	0	0	0
November 2042	191	191	191	191	191	191	191	*	0	0	0
November 2043	196	196	196	196	196	196	196	*	0	0	0
November 2044	201	201	201	201	201	201	201	*	0	0	0
November 2045	206	206	206	206	206	206	206	*	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	30.0	29.7	29.7	29.7	29.7	29.6	29.6	8.4	5.3	1.7	1.0

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

UF and US† Classes											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	99	97	96	96	96	96	95	95	94	90	81
November 2018	98	91	90	90	88	88	86	84	84	70	47
November 2019	96	84	83	82	79	79	76	72	71	49	19
November 2020	95	78	75	74	71	70	66	61	60	33	7
November 2021	94	71	69	67	63	62	57	52	50	23	3
November 2022	92	66	62	61	56	55	50	44	42	16	1
November 2023	90	60	57	55	50	49	43	37	35	11	*
November 2024	89	55	51	49	44	43	37	31	30	7	*
November 2025	87	50	47	44	39	38	32	26	25	5	*
November 2026	85	46	42	40	34	33	28	22	21	3	*
November 2027	83	42	38	36	30	29	24	18	17	2	*
November 2028	80	38	34	32	27	26	21	15	14	2	*
November 2029	78	34	31	28	23	22	18	13	12	1	*
November 2030	75	31	27	25	20	19	15	11	10	1	*
November 2031	73	28	24	22	18	17	13	9	8	*	*
November 2032	70	25	21	19	15	15	11	7	6	*	*
November 2033	66	22	19	17	13	12	9	6	5	*	*
November 2034	63	19	17	15	11	11	8	5	4	*	*
November 2035	59	17	14	13	10	9	6	4	3	*	*
November 2036	56	15	12	11	8	8	5	3	3	*	*
November 2037	52	13	11	9	7	6	4	2	2	*	0
November 2038	47	11	9	8	5	5	3	2	2	*	0
November 2039	43	9	7	6	4	4	3	1	1	*	0
November 2040	38	7	6	5	4	3	2	1	1	*	0
November 2041	32	6	5	4	3	2	2	1	1	*	0
November 2042	27	4	3	3	2	2	1	1	*	*	0
November 2043	21	3	2	2	1	1	1	*	*	*	0
November 2044	14	2	1	1	1	1	*	*	*	*	0
November 2045	7	1	1	*	*	*	*	*	*	*	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	19.6	10.8	10.1	9.7	8.7	8.6	7.7	6.7	6.5	3.7	2.1

U, UK, UE, UG, UH, UJ and IU† Classes											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	98	95	95	95	95	95	95	95	95	95	95
November 2018	97	87	86	85	85	85	85	85	85	85	52
November 2019	95	77	75	73	73	73	73	73	73	54	12
November 2020	93	68	65	62	62	62	62	62	62	32	0
November 2021	91	59	55	52	52	52	52	52	52	17	0
November 2022	89	50	46	43	43	43	43	43	43	7	0
November 2023	86	43	38	35	35	35	35	35	35	0	0
November 2024	84	35	30	27	27	27	27	27	27	0	0
November 2025	81	28	23	20	20	20	20	20	20	0	0
November 2026	78	22	17	14	14	14	14	14	14	0	0
November 2027	75	16	11	9	9	9	9	9	9	0	0
November 2028	72	10	5	5	5	5	5	5	5	0	0
November 2029	68	5	1	1	1	1	1	1	1	0	0
November 2030	64	*	0	0	0	0	0	0	0	0	0
November 2031	60	0	0	0	0	0	0	0	0	0	0
November 2032	56	0	0	0	0	0	0	0	0	0	0
November 2033	52	0	0	0	0	0	0	0	0	0	0
November 2034	47	0	0	0	0	0	0	0	0	0	0
November 2035	42	0	0	0	0	0	0	0	0	0	0
November 2036	36	0	0	0	0	0	0	0	0	0	0
November 2037	30	0	0	0	0	0	0	0	0	0	0
November 2038	24	0	0	0	0	0	0	0	0	0	0
November 2039	17	0	0	0	0	0	0	0	0	0	0
November 2040	10	0	0	0	0	0	0	0	0	0	0
November 2041	3	0	0	0	0	0	0	0	0	0	0
November 2042	0	0	0	0	0	0	0	0	0	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0
November 2044	0	0	0	0	0	0	0	0	0	0	0
November 2045	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	16.0	6.5	6.0	5.7	5.7	5.7	5.7	5.7	5.7	3.4	2.1

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

UC Class											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	100	100	100	100	100	100	100	100	100	100	100
November 2018	100	100	100	100	100	100	100	100	100	100	100
November 2019	100	100	100	100	100	100	100	100	100	100	100
November 2020	100	100	100	100	100	100	100	100	100	100	68
November 2021	100	100	100	100	100	100	100	100	100	100	27
November 2022	100	100	100	100	100	100	100	100	100	100	10
November 2023	100	100	100	100	100	100	100	100	100	98	4
November 2024	100	100	100	100	100	100	100	100	100	67	2
November 2025	100	100	100	100	100	100	100	100	100	46	1
November 2026	100	100	100	100	100	100	100	100	100	31	*
November 2027	100	100	100	100	100	100	100	100	100	21	*
November 2028	100	100	100	100	100	100	100	100	100	14	*
November 2029	100	100	100	100	100	100	100	100	100	10	*
November 2030	100	100	89	89	89	89	89	89	89	6	*
November 2031	100	74	73	73	73	73	73	73	73	4	*
November 2032	100	60	60	60	60	60	60	60	60	3	*
November 2033	100	48	48	48	48	48	48	48	48	2	*
November 2034	100	39	39	39	39	39	39	39	39	1	*
November 2035	100	31	31	31	31	31	31	31	31	1	*
November 2036	100	25	25	25	25	25	25	25	25	1	*
November 2037	100	20	20	20	20	20	20	20	20	*	*
November 2038	100	15	15	15	15	15	15	15	15	*	*
November 2039	100	12	12	12	12	12	12	12	12	*	0
November 2040	100	9	9	9	9	9	9	9	9	*	0
November 2041	100	6	6	6	6	6	6	6	6	*	0
November 2042	64	4	4	4	4	4	4	4	4	*	0
November 2043	8	3	3	3	3	3	3	3	3	*	0
November 2044	2	2	2	2	2	2	2	2	2	*	0
November 2045	1	1	1	1	1	1	1	1	1	*	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	26.3	18.0	17.9	17.9	17.9	17.9	17.9	17.9	17.9	9.6	4.7

UD Class											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	100	100	100	100	92	91	91	91	91	91	86
November 2018	100	100	100	100	76	71	71	71	71	3	0
November 2019	100	100	100	100	55	46	46	46	46	0	0
November 2020	100	100	100	100	38	26	26	26	26	0	0
November 2021	100	100	100	100	26	11	11	11	11	0	0
November 2022	100	100	100	100	16	*	*	*	*	0	0
November 2023	100	100	100	100	10	0	0	0	0	0	0
November 2024	100	100	100	100	6	0	0	0	0	0	0
November 2025	100	100	100	98	2	0	0	0	0	0	0
November 2026	100	100	100	90	0	0	0	0	0	0	0
November 2027	100	100	100	78	0	0	0	0	0	0	0
November 2028	100	100	100	62	0	0	0	0	0	0	0
November 2029	100	100	84	43	0	0	0	0	0	0	0
November 2030	100	100	62	23	0	0	0	0	0	0	0
November 2031	100	100	39	2	0	0	0	0	0	0	0
November 2032	100	74	15	0	0	0	0	0	0	0	0
November 2033	100	47	0	0	0	0	0	0	0	0	0
November 2034	100	19	0	0	0	0	0	0	0	0	0
November 2035	100	0	0	0	0	0	0	0	0	0	0
November 2036	100	0	0	0	0	0	0	0	0	0	0
November 2037	100	0	0	0	0	0	0	0	0	0	0
November 2038	100	0	0	0	0	0	0	0	0	0	0
November 2039	100	0	0	0	0	0	0	0	0	0	0
November 2040	100	0	0	0	0	0	0	0	0	0	0
November 2041	100	0	0	0	0	0	0	0	0	0	0
November 2042	100	0	0	0	0	0	0	0	0	0	0
November 2043	100	0	0	0	0	0	0	0	0	0	0
November 2044	0	0	0	0	0	0	0	0	0	0	0
November 2045	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	27.6	16.9	14.5	12.5	3.7	3.0	3.0	3.0	3.0	1.7	1.1

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

UA Class											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	100	100	100	100	100	100	96	90	89	52	0
November 2018	100	100	100	100	100	100	87	69	64	0	0
November 2019	100	100	100	100	100	100	76	44	36	0	0
November 2020	100	100	100	100	100	100	67	26	15	0	0
November 2021	100	100	100	100	100	100	61	13	2	0	0
November 2022	100	100	100	100	100	100	57	5	0	0	0
November 2023	100	100	100	100	100	97	52	0	0	0	0
November 2024	100	100	100	100	100	94	48	0	0	0	0
November 2025	100	100	100	100	100	93	46	0	0	0	0
November 2026	100	100	100	100	97	89	44	0	0	0	0
November 2027	100	100	100	100	92	84	40	0	0	0	0
November 2028	100	100	100	100	86	78	36	0	0	0	0
November 2029	100	100	100	100	79	71	32	0	0	0	0
November 2030	100	100	100	100	71	64	27	0	0	0	0
November 2031	100	100	100	100	63	57	23	0	0	0	0
November 2032	100	100	100	91	56	50	19	0	0	0	0
November 2033	100	100	96	80	48	43	14	0	0	0	0
November 2034	100	100	85	70	41	36	10	0	0	0	0
November 2035	100	96	74	61	34	29	7	0	0	0	0
November 2036	100	83	63	51	27	23	3	0	0	0	0
November 2037	100	71	53	42	21	17	*	0	0	0	0
November 2038	100	59	43	33	15	12	0	0	0	0	0
November 2039	100	47	33	25	9	7	0	0	0	0	0
November 2040	100	36	24	17	4	2	0	0	0	0	0
November 2041	100	26	16	10	0	0	0	0	0	0	0
November 2042	100	15	8	3	0	0	0	0	0	0	0
November 2043	100	6	*	0	0	0	0	0	0	0	0
November 2044	99	0	0	0	0	0	0	0	0	0	0
November 2045	43	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	28.9	22.9	21.5	20.4	16.9	16.0	9.0	3.0	2.6	1.0	0.6

UB Class											
Date	PSA Prepayment Assumption										
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
November 2017	100	100	100	100	100	100	100	100	100	100	0
November 2018	100	100	100	100	100	100	100	100	100	0	0
November 2019	100	100	100	100	100	100	100	100	100	0	0
November 2020	100	100	100	100	100	100	100	100	100	0	0
November 2021	100	100	100	100	100	100	100	100	100	0	0
November 2022	100	100	100	100	100	100	100	100	61	0	0
November 2023	100	100	100	100	100	100	100	89	17	0	0
November 2024	100	100	100	100	100	100	100	70	*	0	0
November 2025	100	100	100	100	100	100	100	67	0	0	0
November 2026	100	100	100	100	100	100	100	63	0	0	0
November 2027	100	100	100	100	100	100	100	58	0	0	0
November 2028	100	100	100	100	100	100	100	53	0	0	0
November 2029	100	100	100	100	100	100	100	48	0	0	0
November 2030	100	100	100	100	100	100	100	43	0	0	0
November 2031	100	100	100	100	100	100	100	38	0	0	0
November 2032	100	100	100	100	100	100	100	33	0	0	0
November 2033	100	100	100	100	100	100	100	29	0	0	0
November 2034	100	100	100	100	100	100	100	25	0	0	0
November 2035	100	100	100	100	100	100	100	21	0	0	0
November 2036	100	100	100	100	100	100	100	18	0	0	0
November 2037	100	100	100	100	100	100	100	14	0	0	0
November 2038	100	100	100	100	100	100	83	12	0	0	0
November 2039	100	100	100	100	100	100	67	9	0	0	0
November 2040	100	100	100	100	100	100	53	7	0	0	0
November 2041	100	100	100	100	97	87	41	5	0	0	0
November 2042	100	100	100	100	72	64	30	3	0	0	0
November 2043	100	100	100	83	49	44	20	2	0	0	0
November 2044	100	81	60	49	29	25	11	1	0	0	0
November 2045	100	31	23	18	10	9	3	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	29.9	28.6	28.3	28.0	27.1	26.8	24.6	13.6	6.3	1.7	1.0

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

Date	UZ Class											GA, GB, GC, GD, GE, GH and GI† Classes					GV Class				
	PSA Prepayment Assumption											PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%	0%	100%	150%	300%	600%	0%	100%	150%	300%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2017	103	103	103	103	103	103	103	103	103	103	103	0	98	94	93	88	79	92	92	92	92
November 2018	106	106	106	106	106	106	106	106	106	106	0	0	96	85	81	68	44	85	85	85	85
November 2019	109	109	109	109	109	109	109	109	109	109	0	0	94	75	67	46	11	77	77	77	77
November 2020	113	113	113	113	113	113	113	113	113	113	0	0	92	65	55	28	0	68	68	68	68
November 2021	116	116	116	116	116	116	116	116	116	116	0	0	89	56	44	14	0	60	60	60	60
November 2022	120	120	120	120	120	120	120	120	120	120	0	0	87	48	34	2	0	51	51	51	51
November 2023	123	123	123	123	123	123	123	123	123	123	0	0	84	40	25	0	0	42	42	42	0
November 2024	127	127	127	127	127	127	127	127	127	127	0	0	81	33	17	0	0	33	33	33	0
November 2025	131	131	131	131	131	131	131	131	131	*	0	0	78	26	10	0	0	23	23	23	0
November 2026	135	135	135	135	135	135	135	135	135	*	0	0	75	19	3	0	0	13	13	13	0
November 2027	139	139	139	139	139	139	139	139	139	*	0	0	72	13	0	0	0	3	3	0	0
November 2028	143	143	143	143	143	143	143	143	143	*	0	0	68	8	0	0	0	0	0	0	0
November 2029	148	148	148	148	148	148	148	148	148	*	0	0	64	3	0	0	0	0	0	0	0
November 2030	152	152	152	152	152	152	152	152	152	*	0	0	60	0	0	0	0	0	0	0	0
November 2031	157	157	157	157	157	157	157	157	157	*	0	0	56	0	0	0	0	0	0	0	0
November 2032	162	162	162	162	162	162	162	162	162	*	0	0	52	0	0	0	0	0	0	0	0
November 2033	166	166	166	166	166	166	166	166	166	*	0	0	47	0	0	0	0	0	0	0	0
November 2034	171	171	171	171	171	171	171	171	171	*	0	0	42	0	0	0	0	0	0	0	0
November 2035	177	177	177	177	177	177	177	177	177	*	0	0	37	0	0	0	0	0	0	0	0
November 2036	182	182	182	182	182	182	182	182	182	*	0	0	32	0	0	0	0	0	0	0	0
November 2037	188	188	188	188	188	188	188	188	188	*	0	0	26	0	0	0	0	0	0	0	0
November 2038	193	193	193	193	193	193	193	193	193	*	0	0	20	0	0	0	0	0	0	0	0
November 2039	199	199	199	199	199	199	199	199	199	*	0	0	13	0	0	0	0	0	0	0	0
November 2040	205	205	205	205	205	205	205	205	205	*	0	0	6	0	0	0	0	0	0	0	0
November 2041	212	212	212	212	212	212	212	212	212	*	0	0	0	0	0	0	0	0	0	0	0
November 2042	218	218	218	218	218	218	218	218	218	*	0	0	0	0	0	0	0	0	0	0	0
November 2043	225	225	225	225	225	225	225	225	225	*	0	0	0	0	0	0	0	0	0	0	0
November 2044	231	231	231	231	231	231	231	231	231	*	0	0	0	0	0	0	0	0	0	0	0
November 2045	238	238	238	238	238	238	238	143	143	*	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)**	30.0	29.7	29.7	29.7	29.7	29.7	29.6	29.1	8.1	1.7	1.0	15.2	6.2	4.8	3.0	1.9	6.0	6.0	6.0	4.9	3.2

Date	GZ Class					KA Class					KZ Class					BA, BI†, BC, BD and BE Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	150%	300%	600%	0%	100%	168%	300%	600%	0%	100%	168%	300%	600%	0%	100%	250%	500%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2017	103	103	103	103	103	98	90	86	77	57	103	103	103	103	103	97	90	81	67	38
November 2018	106	106	106	106	106	96	81	73	58	29	106	106	106	106	106	94	81	66	45	15
November 2019	109	109	109	109	109	94	72	61	43	12	109	109	109	109	109	91	72	53	30	6
November 2020	113	113	113	113	111	91	64	51	30	1	113	113	113	113	113	88	64	43	20	2
November 2021	116	116	116	116	69	89	56	42	20	0	116	116	116	116	73	84	56	34	13	1
November 2022	120	120	120	120	43	86	49	34	12	0	120	120	120	120	45	80	49	27	8	*
November 2023	123	123	123	118	27	84	42	26	5	0	123	123	123	123	28	76	42	21	5	*
November 2024	127	127	127	94	17	81	36	20	0	0	127	127	127	125	17	71	36	16	3	*
November 2025	131	131	131	74	10	78	30	14	0	0	131	131	131	99	11	67	30	12	2	*
November 2026	135	135	135	59	6	75	25	9	0	0	135	135	135	77	6	61	25	9	1	*
November 2027	139	139	132	47	4	72	19	4	0	0	139	139	139	60	4	56	20	7	1	*
November 2028	140	140	116	37	2	68	14	0	0	0	143	143	142	47	2	50	15	5	*	*
November 2029	140	140	101	29	1	65	10	0	0	0	148	148	121	36	1	44	11	3	*	*
November 2030	140	134	87	22	1	61	5	0	0	0	152	152	102	28	1	37	7	2	*	*
November 2031	140	119	75	17	1	57	1	0	0	0	157	157	85	21	1	29	3	1	*	*
November 2032	140	106	65	14	*	53	0	0	0	0	162	144	71	16	*	21	1	*	*	0
November 2033	140	93	55	10	*	48	0	0	0	0	166	124	58	12	*	13	*	*	*	0
November 2034	140	82	47	8	*	43	0	0	0	0	171	105	47	9	*	9	*	*	*	0
November 2035	140	71	40	6	*	39	0	0	0	0	177	88	38	7	*	8	*	*	*	0
November 2036	140	61	33	5	*	33	0	0	0	0	182	72	30	5	*	6	*	*	0	0
November 2037	140	52	27	3	*	28	0	0	0	0	188	57	22	3	*	5	*	*	0	0
November 2038	140	43	22	2	*	22	0	0	0	0	193	43	16	2	*	3	*	*	0	0
November 2039	140	35	17	2	*	16	0	0	0	0	199	31	11	1	*	1	0	0	0	0
November 2040	140	28	13	1	*	10	0	0	0	0	205	19	7	1	*	0	0	0	0	0
November 2041	137	21	10	1	*	3	0	0	0	0	212	9	3	*	*	0	0	0	0	0
November 2042	113	15	7	*	*	0	0	0	0	0	191	0	0	0	0	0	0	0	0	0
November 2043	87	9	4	*	*	0	0	0	0	0	147	0	0	0	0	0	0	0	0	0
November 2044	60	4	2	*	*	0	0	0	0	0	101	0	0	0	0	0	0	0	0	0
November 2045	31	0	0	0	0	0	0	0	0	0	52	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	27.6	19.8	16.7	11.0	6.1	15.4	6.5	4.7	3.0	1.5	27.9	19.9	16.8	11.9	6.2	11.4	6.6	4.3	2.5	1.1

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	AB and AI† Classes						AC and IA† Classes						AD, AE, AG and AH Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	275%	500%	1100%	1600%	0%	100%	275%	500%	1100%	1600%	0%	100%	275%	500%	1100%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
November 2017	98	90	80	67	33	4	97	90	80	67	33	4	97	90	80	67	33	4
November 2018	95	81	64	45	11	*	93	80	64	45	11	*	95	81	64	45	11	*
November 2019	93	73	51	30	3	*	90	72	50	30	3	*	92	73	51	30	3	*
November 2020	90	65	41	20	1	*	86	63	39	19	1	0	88	64	40	20	1	*
November 2021	87	58	32	13	*	*	82	56	31	13	*	0	85	57	31	13	*	*
November 2022	83	51	25	9	*	0	77	48	24	8	*	0	81	50	24	9	*	0
November 2023	79	44	19	6	*	0	72	41	18	5	*	0	77	43	19	5	*	0
November 2024	76	38	15	4	*	0	67	35	14	3	*	0	72	37	14	3	*	0
November 2025	71	32	11	2	*	0	61	29	10	2	*	0	67	31	11	2	*	0
November 2026	67	27	8	1	*	0	54	23	7	1	0	0	62	26	8	1	*	0
November 2027	61	22	6	1	*	0	48	18	5	1	0	0	56	21	6	1	*	0
November 2028	56	17	4	*	*	0	40	13	3	*	0	0	50	16	4	*	*	0
November 2029	50	13	3	*	*	0	32	9	2	*	0	0	44	11	2	*	*	0
November 2030	44	8	2	*	*	0	24	4	1	*	0	0	36	7	1	*	*	0
November 2031	37	5	1	*	0	0	14	1	*	*	0	0	29	3	1	*	*	0
November 2032	29	1	*	*	0	0	4	0	0	0	0	0	20	1	*	*	0	0
November 2033	21	*	*	*	0	0	0	0	0	0	0	0	14	*	*	*	0	0
November 2034	13	*	*	*	0	0	0	0	0	0	0	0	8	*	*	*	0	0
November 2035	4	*	*	0	0	0	0	0	0	0	0	0	3	*	*	0	0	0
November 2036	*	0	0	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0
November 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
November 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	12.1	6.8	4.1	2.5	0.9	0.3	9.9	6.4	4.0	2.4	0.9	0.3	11.3	6.6	4.1	2.5	0.9	0.3

Date	IC† Class						FA Class											
	PSA Prepayment Assumption						PSA Prepayment Assumption											
	0%	100%	275%	500%	1100%	1600%	0%	100%	115%	125%	150%	155%	185%	225%	235%	500%	1000%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
November 2017	97	90	80	67	33	4	99	97	96	96	96	96	95	95	94	90	81	
November 2018	95	81	64	45	11	*	98	91	90	90	88	88	86	84	84	70	47	
November 2019	92	73	51	30	3	*	96	84	83	82	79	79	76	72	71	49	19	
November 2020	88	65	40	20	1	*	95	77	75	74	70	70	66	61	60	33	7	
November 2021	85	57	32	13	*	*	94	71	69	67	63	62	57	52	50	23	3	
November 2022	81	50	25	9	*	0	92	66	62	61	56	55	50	44	42	16	1	
November 2023	77	43	19	5	*	0	90	60	57	55	50	49	43	37	35	11	*	
November 2024	72	37	14	4	*	0	89	55	51	49	44	43	37	31	30	7	*	
November 2025	68	31	11	2	*	0	87	50	47	44	39	38	32	26	25	5	*	
November 2026	62	26	8	1	*	0	85	46	42	40	34	33	28	22	21	3	*	
November 2027	57	21	6	1	*	0	83	42	38	36	30	29	24	18	17	2	*	
November 2028	51	16	4	*	*	0	80	38	34	32	27	26	21	15	14	2	*	
November 2029	44	11	2	*	*	0	78	34	30	28	23	22	18	13	12	1	*	
November 2030	37	7	1	*	*	0	75	31	27	25	20	19	15	11	10	1	*	
November 2031	29	3	1	*	0	0	73	28	24	22	18	17	13	9	8	*	*	
November 2032	21	1	*	*	0	0	70	25	21	19	15	15	11	7	6	*	*	
November 2033	14	*	*	*	0	0	66	22	19	17	13	12	9	6	5	*	*	
November 2034	8	*	*	*	0	0	63	19	17	15	11	11	8	5	4	*	*	
November 2035	3	*	*	0	0	0	59	17	14	13	10	9	6	4	3	*	*	
November 2036	*	0	0	0	0	0	56	15	12	11	8	8	5	3	3	*	*	
November 2037	0	0	0	0	0	0	52	13	11	9	7	6	4	2	2	*	0	
November 2038	0	0	0	0	0	0	47	11	9	8	5	5	3	2	2	*	0	
November 2039	0	0	0	0	0	0	43	9	7	6	4	4	3	1	1	*	0	
November 2040	0	0	0	0	0	0	38	7	6	5	4	3	2	1	1	*	0	
November 2041	0	0	0	0	0	0	32	6	5	4	3	2	2	1	1	*	0	
November 2042	0	0	0	0	0	0	27	4	3	3	2	2	1	1	*	*	0	
November 2043	0	0	0	0	0	0	21	3	2	2	1	1	1	*	*	*	0	
November 2044	0	0	0	0	0	0	14	2	1	1	1	1	*	*	*	*	0	
November 2045	0	0	0	0	0	0	7	1	1	*	*	*	*	*	*	*	0	
November 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																		
Life (years)**	11.3	6.6	4.1	2.5	0.9	0.3	19.6	10.8	10.1	9.7	8.7	8.6	7.7	6.7	6.5	3.7	2.1	

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Characteristics of the Residual Class

A Residual Certificate will be subject to certain transfer restrictions. See “Description of the Certificates—Special Characteristics of the Residual Certificates” and “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Residual Certificates” in the REMIC Prospectus.

Treasury Department regulations (the “Regulations”) provide that a transfer of a “noneconomic residual interest” will be disregarded for all federal tax purposes unless no significant purpose of the transfer is to impede the assessment or collection of tax. A Residual Certificate will constitute a noneconomic residual interest under the Regulations. Having a significant purpose to impede the assessment or collection of tax means that the transferor of a Residual Certificate had “improper knowledge” at the time of the transfer. See “Description of the Certificates—Special Characteristics of the Residual Certificates” in the REMIC Prospectus. You should consult your own tax advisor regarding the application of the Regulations to a transfer of a Residual Certificate.

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

The Certificates and payments on the Certificates are not generally exempt from taxation. Therefore, you should consider the tax consequences of holding a Certificate before you acquire one. The following tax discussion supplements the discussion under the caption “Material Federal Income Tax Consequences” in the REMIC Prospectus. When read together, the two discussions describe the current federal income tax treatment of beneficial owners of Certificates. These two tax discussions do not purport to deal with all federal tax consequences applicable to all categories of beneficial owners, some of which may be subject to special rules. In addition, these discussions may not apply to your particular circumstances for one of the reasons explained in the REMIC Prospectus. You should consult your own tax advisors regarding the federal income tax consequences of holding and disposing of Certificates as well as any tax consequences arising under the laws of any state, local or foreign taxing jurisdiction.

REMIC Election and Special Tax Attributes

We will make a REMIC election with respect to the REMIC set forth in the table under “Description of the Certificates—General—*Structure*.” The Regular Classes will be designated as “regular interests” and the Residual Class will be designated as the “residual interest” in the REMIC as set forth in that table. Thus, the REMIC Certificates and any related RCR Certificates generally will be treated as “regular or residual interests in a REMIC” for domestic building and loan associations, as “real estate assets” for real estate investment trusts, and, except for the Residual Class, as “qualified mortgages” for other REMICs. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

Notwithstanding the foregoing, the Mortgage Loans backing the Group 4 MBS have loan-to-value ratios at origination ranging from greater than 105% up to 125%. See “Description of the Certificates—The Trust MBS” in this prospectus supplement. A portion of the Group 4 Classes may not be treated as “real estate assets” within the meaning of section 856(c)(5)(B) of the Code. See “Material Federal Income Tax Consequences—Special Tax Attributes” in the MBS Prospectus dated June 1, 2016. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of a Group 4 Class, and we may be obligated to provide additional information, pursuant to Regulations under section 6049 of the Code, on those Classes. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

The Accrual Classes and the Notional Classes will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. If a Class is

issued with OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*” in the REMIC Prospectus. In addition, certain Classes of REMIC Certificates may be treated as having been issued at a premium. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*” in the REMIC Prospectus.

The Prepayment Assumptions that will be used in determining the rate of accrual of OID will be as follows:

<u>Group</u>	<u>Prepayment Assumption</u>
1	150% PSA
2	185% PSA
3	185% PSA
4	150% PSA
5	168% PSA
6	250% PSA
7	275% PSA

See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*” in the REMIC Prospectus. No representation is made as to whether the Mortgage Loans underlying the MBS will prepay at any of those rates or at any other rate. See “Description of the Certificates—Weighted Average Lives of the Certificates” in this prospectus supplement and “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

Taxation of Beneficial Owners of Residual Certificates

The Holder of a Residual Certificate will be considered to be the holder of the “residual interest” in the related REMIC. Such Holder generally will be required to report its daily portion of the taxable income or net loss of the REMIC to which that Certificate relates. In certain periods, a Holder of a Residual Certificate may be required to recognize taxable income without being entitled to receive a corresponding amount of cash. Pursuant to the Trust Agreement, we will be obligated to provide to the Holder of a Residual Certificate (i) information necessary to enable it to prepare its federal income tax returns and (ii) any reports regarding the Residual Class that may be required under the Code. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Residual Certificates” in the REMIC Prospectus.

Taxation of Beneficial Owners of RCR Certificates

The RCR Classes will be created, sold and administered pursuant to an arrangement that will be classified as a grantor trust under subpart E, part I of subchapter J of the Code. The Regular Certificates that are exchanged for RCR Certificates set forth in Schedule 1 (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the RCR Certificates will represent an ownership interest of the underlying Regular Certificates. For a general discussion of the federal income tax treatment of beneficial owners of Regular Certificates, see “Material Federal Income Tax Consequences” in the REMIC Prospectus.

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. The L, FA, BC, BD, BE, AD, AE, AG, AH and IC Classes are Classes of Combination RCR Certifi-

cates. The remaining RCR Classes are Classes of Strip RCR Certificates. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates” in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

Tax Audit Procedures

The Bipartisan Budget Act of 2015, which was enacted on November 2, 2015, repeals and replaces the rules applicable to certain administrative and judicial proceedings regarding a REMIC’s tax affairs, effective beginning with the 2018 taxable year. Under the new rules, a partnership, including for this purpose a REMIC, appoints one person to act as its sole representative in connection with IRS audits and related procedures. In the case of a REMIC, the representative’s actions, including the representative’s agreeing to adjustments to taxable income, will bind Residual Owners to a greater degree than would actions of the tax matters partner (“TMP”) under current rules. See “*Material Federal Income Tax Consequences—Reporting and Other Administrative Matters*” in the REMIC Prospectus for a discussion of the TMP. Further, an adjustment to the REMIC’s taxable income following an IRS audit may have to be taken into account by those Residual Owners in the year in which the adjustment is made rather than in the year to which the adjustment relates, and otherwise in different and potentially less advantageous ways than under current rules. In some cases, a REMIC could itself be liable for taxes on income adjustments, although it is anticipated that each REMIC will seek to follow procedures in the new rules to avoid entity-level liability to the extent it otherwise may be imposed. The new rules, which will apply to both existing and future REMICs, are complex and likely will be clarified and possibly revised before going into effect. Residual Owners should discuss with their own tax advisors the possible effect of the new rules on them.

Foreign Investors

In IRS Notice 2015-66, the IRS announced on September 18, 2015 its intention to push back the start date of FATCA withholding on gross proceeds from the sale or other disposition of any property of a type that can produce interest from U.S. sources. Under this published guidance, a 30-percent United States withholding tax (“FATCA withholding”) will apply to gross proceeds from the sale or other disposition of a Regular Certificate beginning on January 1, 2019 that are paid to a non-U.S. entity that is a “financial institution” and fails to comply with certain reporting and other requirements or to a non-U.S. entity that is not a “financial institution” but fails to disclose the identity of its direct or indirect “substantial U.S. owners” or to certify that it has no such owners. FATCA withholding currently applies to payments treated as interest on a Regular Certificate paid to such persons. Various exceptions may apply. You should consult your own tax advisor regarding the potential application and impact of this withholding tax based on your particular circumstances. See “Material Federal Income Tax Consequences—Foreign Investors” in the REMIC Prospectus.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Credit Suisse Securities (USA) LLC (the “Dealer”) in exchange for the Trust MBS and the Underlying REMIC and RCR Certificates. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

CREDIT RISK RETENTION

The Certificates satisfy the requirements of the Credit Risk Retention Rule (12 C.F.R. Part 1234) jointly promulgated by the Federal Housing Finance Agency (“FHFA”), the SEC and several other federal agencies. In accordance with 12 C.F.R. 1234.8(a), (i) the Certificates are fully guaranteed as to timely payment of principal and interest by Fannie Mae and (ii) Fannie Mae is operating under the conservatorship of FHFA with capital support from the United States.

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. Morgan, Lewis & Bockius LLP will provide legal representation for the Dealer.

Exhibit A

Group 6 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	November 2016 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2004-26	PE	March 2004	31393XUK1	4.5%	FIX	April 2034	PAC	\$21,232,000	0.96511985	\$20,066,771.92	4.986%	191	159
2010-53	MZ	June 2010	31398R3Y9	4.5	FIX/Z	July 2040	SEQ	15,967,000	1.28873960	6,014,547.71	5.134	194	151

(1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.

Group 7 Underlying REMIC and RCR Certificates

	Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	November 2016 Class Factor	Principal Balance in the Trust	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
Subgroup 7a	2002-73	PG	October 2002	31392FJJ7	5.50%	FIX	November 2032	PAC	\$29,730,000	0.31025419	\$ 775,635.48	6.063%	167	178
	2004-97	B	December 2004	31394BR71	5.50	FIX	January 2035	SEQ	67,000,000	0.28339486	566,789.72	5.924	205	145
	2005-99	KZ	November 2005	31394U5Q1	5.50	FIX/Z	December 2035	PAC	23,607,000	1.20826910	12,082,691.00	5.944	192	156
	2005-120	ZU	December 2005	31394VKD1	5.50	FIX/Z	January 2036	SEQ	14,783,541	0.56002490	205,529.14	5.948	190	158
	2006-21	Z	March 2006	31395BP31	5.50	FIX/Z	April 2036	SEQ	1,928,721	1.36221080	1,510,311.72	5.920	198	150
	2006-114	HE	November 2006	31396L3T5	5.50	FIX	December 2036	PAC	18,573,000	0.97521994	9,752,199.40	5.893	199	150
	2007-B2	ZA	May 2007	31396V2L1	5.50	FIX/Z	June 2037	SEQ	79,507,195	1.00201838	200,403.68	5.982	215	134
Subgroup 7b	2003-37	PE	April 2003	31393BRG2	5.25	FIX	May 2033	PAC	24,337,000	0.61953775	14,249,368.25	5.604	181	163

(1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.

Note: For any pool of Mortgage Loans backing an underlying REMIC or RCR certificate, if a preliminary calculation indicated that the sum of the WAM and WALA for that pool exceeded the longest original term to maturity of any Mortgage Loan in the pool, the WALA used in determining the information shown in the related table was reduced as necessary to insure that the sum of the WAM and WALA does not exceed such original term to maturity.

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
LA	\$53,783,281	L(3)	\$56,257,536	SEQ/AD	2.50%	FIX	3136AUXK2	June 2046
ZL	2,474,255							
Recombination 2								
LA	53,783,281	LD	53,783,281	SEQ/AD	2.00	FIX	3136AUXL0	February 2045
		LI	8,963,880(4)	NTL	3.00	FIX/IO	3136AUXR7	February 2045
Recombination 3								
LA	53,783,281	LE	53,783,281	SEQ/AD	2.25	FIX	3136AUXM8	February 2045
		LI	4,481,940(4)	NTL	3.00	FIX/IO	3136AUXR7	February 2045
Recombination 4								
LA	53,783,281	LD	17,927,761	SEQ/AD	2.00	FIX	3136AUXL0	February 2045
		LG	35,855,520	SEQ/AD	2.75	FIX	3136AUXN6	February 2045
Recombination 5								
LA	53,783,281	LD	26,891,641	SEQ/AD	2.00	FIX	3136AUXL0	February 2045
		LH	26,891,640	SEQ/AD	3.00	FIX	3136AUXP1	February 2045
Recombination 6								
LA	53,783,281	LD	35,855,521	SEQ/AD	2.00	FIX	3136AUXL0	February 2045
		LJ	17,927,760	SEQ/AD	3.50	FIX	3136AUXQ9	February 2045
Recombination 7								
EA	3,000,000	EK	2,500,000	SUP/AD	3.00	FIX	3136AUXS5	August 2046
		EO	500,000	SUP/AD	0.00	PO	3136AUXT3	August 2046
Recombination 8								
U	67,499,999	UK	67,499,999	PAC	2.00	FIX	3136AUXU0	February 2045
		IU	16,874,999(4)	NTL	4.00	FIX/IO	3136AUXZ9	February 2045
Recombination 9								
U	67,499,999	UE	67,499,999	PAC	2.50	FIX	3136AUXV8	February 2045
		IU	8,437,499(4)	NTL	4.00	FIX/IO	3136AUXZ9	February 2045
Recombination 10								
U	67,499,999	UG	67,499,999	PAC	2.75	FIX	3136AUXW6	February 2045
		IU	4,218,749(4)	NTL	4.00	FIX/IO	3136AUXZ9	February 2045

REMIC Certificates		RCR Certificates						Final Distribution Date
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	
Recombination 22								
AB	\$25,093,560	AD	\$39,342,928	SC/PT	2.00%	FIX	3136AUYL9	June 2037
AC	14,249,368							
Recombination 23								
AB	25,093,560	AE	39,342,928	SC/PT	2.25	FIX	3136AUYM7	June 2037
AI	1,140,616(4)							
AC	14,249,368							
IA	647,699(4)							
Recombination 24								
AB	25,093,560	AG	39,342,928	SC/PT	2.50	FIX	3136AUYN5	June 2037
AI	2,281,233(4)							
AC	14,249,368							
IA	1,295,397(4)							
Recombination 25								
AB	25,093,560	AH	39,342,928	SC/PT	2.75	FIX	3136AUYP0	June 2037
AI	3,421,849(4)							
AC	14,249,368							
IA	1,943,096(4)							
Recombination 26								
AI	15,968,629(4)	IC	24,388,710(4)	NTL	5.50	FIX/IO	3136AUYQ8	June 2037
IA	8,420,081(4)							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General— *Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Principal payments on the REMIC Certificates in Recombination 1 from the ZL Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (4) Notional principal balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional principal balances are calculated.
- (5) For a description of this interest rate, see “Summary—Interest Rates” in this prospectus supplement.
- (6) The FA Class is an RCR Class formed by a combination of the EF Class in Group 2 and the UF Class in Group 3.

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$22,840,385.00	July 2021	\$14,450,029.59	March 2026	\$ 7,060,270.18
December 2016	22,785,049.62	August 2021	14,292,381.64	April 2026	6,957,890.03
January 2017	22,724,090.72	September 2021	14,135,751.98	May 2026	6,856,885.97
February 2017	22,657,530.52	October 2021	13,980,134.39	June 2026	6,757,240.27
March 2017	22,585,394.57	November 2021	13,825,522.67	July 2026	6,658,935.39
April 2017	22,507,711.77	December 2021	13,671,910.66	August 2026	6,561,954.03
May 2017	22,424,514.31	January 2022	13,519,292.25	September 2026	6,466,279.11
June 2017	22,335,837.69	February 2022	13,367,661.35	October 2026	6,371,893.75
July 2017	22,241,720.68	March 2022	13,217,011.91	November 2026	6,278,781.30
August 2017	22,142,205.30	April 2022	13,067,337.93	December 2026	6,186,925.30
September 2017	22,037,336.81	May 2022	12,918,633.43	January 2027	6,096,309.52
October 2017	21,927,163.63	June 2022	12,770,892.47	February 2027	6,006,917.92
November 2017	21,811,737.36	July 2022	12,624,109.15	March 2027	5,918,734.66
December 2017	21,691,112.70	August 2022	12,478,277.60	April 2027	5,831,744.11
January 2018	21,565,347.45	September 2022	12,333,392.00	May 2027	5,745,930.83
February 2018	21,434,502.42	October 2022	12,189,446.54	June 2027	5,661,279.58
March 2018	21,298,641.42	November 2022	12,046,435.46	July 2027	5,577,775.30
April 2018	21,157,831.19	December 2022	11,904,353.04	August 2027	5,495,403.14
May 2018	21,012,141.37	January 2023	11,763,193.58	September 2027	5,414,148.42
June 2018	20,861,644.40	February 2023	11,622,951.42	October 2027	5,333,996.65
July 2018	20,706,415.50	March 2023	11,483,620.95	November 2027	5,254,933.53
August 2018	20,546,532.61	April 2023	11,345,196.56	December 2027	5,176,944.93
September 2018	20,382,076.29	May 2023	11,207,672.70	January 2028	5,100,016.90
October 2018	20,213,129.69	June 2023	11,071,043.85	February 2028	5,024,135.69
November 2018	20,039,778.46	July 2023	10,935,304.51	March 2028	4,949,287.68
December 2018	19,862,110.68	August 2023	10,800,449.24	April 2028	4,875,459.45
January 2019	19,680,216.79	September 2023	10,666,472.60	May 2028	4,802,637.76
February 2019	19,494,189.51	October 2023	10,533,369.20	June 2028	4,730,809.51
March 2019	19,304,123.76	November 2023	10,401,133.68	July 2028	4,659,961.78
April 2019	19,115,274.35	December 2023	10,269,760.71	August 2028	4,590,081.81
May 2019	18,927,633.86	January 2024	10,139,245.01	September 2028	4,521,157.01
June 2019	18,741,194.90	February 2024	10,009,581.30	October 2028	4,453,174.93
July 2019	18,555,950.16	March 2024	9,880,764.36	November 2028	4,386,123.31
August 2019	18,371,892.35	April 2024	9,752,788.97	December 2028	4,319,990.01
September 2019	18,189,014.21	May 2024	9,625,649.98	January 2029	4,254,763.06
October 2019	18,007,308.55	June 2024	9,499,342.25	February 2029	4,190,430.65
November 2019	17,826,768.22	July 2024	9,373,860.66	March 2029	4,126,981.10
December 2019	17,647,386.09	August 2024	9,249,200.14	April 2029	4,064,402.89
January 2020	17,469,155.10	September 2024	9,125,355.65	May 2029	4,002,684.65
February 2020	17,292,068.23	October 2024	9,002,322.17	June 2029	3,941,815.15
March 2020	17,116,118.47	November 2024	8,880,094.71	July 2029	3,881,783.29
April 2020	16,941,298.89	December 2024	8,758,668.32	August 2029	3,822,578.13
May 2020	16,767,602.59	January 2025	8,638,038.07	September 2029	3,764,188.86
June 2020	16,595,022.70	February 2025	8,518,199.07	October 2029	3,706,604.80
July 2020	16,423,552.40	March 2025	8,399,146.44	November 2029	3,649,815.42
August 2020	16,253,184.92	April 2025	8,280,875.36	December 2029	3,593,810.32
September 2020	16,083,913.51	May 2025	8,163,381.02	January 2030	3,538,579.22
October 2020	15,915,731.47	June 2025	8,046,658.62	February 2030	3,484,111.99
November 2020	15,748,632.16	July 2025	7,931,056.66	March 2030	3,430,398.60
December 2020	15,582,608.94	August 2025	7,817,001.05	April 2030	3,377,429.19
January 2021	15,417,655.25	September 2025	7,704,471.91	May 2030	3,325,193.99
February 2021	15,253,764.54	October 2025	7,593,449.59	June 2030	3,273,683.35
March 2021	15,090,930.31	November 2025	7,483,914.71	July 2030	3,222,887.79
April 2021	14,929,146.10	December 2025	7,375,848.12	August 2030	3,172,797.89
May 2021	14,768,405.50	January 2026	7,269,230.91	September 2030	3,123,404.39
June 2021	14,608,702.11	February 2026	7,164,044.41	October 2030	3,074,698.13

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2030	\$ 3,026,670.08	October 2035	\$ 1,124,076.29	September 2040	\$ 331,460.33
December 2030	2,979,311.32	November 2035	1,103,855.51	October 2040	323,376.33
January 2031	2,932,613.04	December 2035	1,083,933.56	November 2040	315,423.59
February 2031	2,886,566.53	January 2036	1,064,306.37	December 2040	307,600.25
March 2031	2,841,163.22	February 2036	1,044,969.95	January 2041	299,904.48
April 2031	2,796,394.63	March 2036	1,025,920.36	February 2041	292,334.45
May 2031	2,752,252.39	April 2036	1,007,153.67	March 2041	284,888.38
June 2031	2,708,728.24	May 2036	988,666.06	April 2041	277,564.52
July 2031	2,665,814.02	June 2036	970,453.72	May 2041	270,361.11
August 2031	2,623,501.68	July 2036	952,512.90	June 2041	263,276.44
September 2031	2,581,783.28	August 2036	934,839.89	July 2041	256,308.81
October 2031	2,540,650.96	September 2036	917,431.06	August 2041	249,456.56
November 2031	2,500,096.98	October 2036	900,282.79	September 2041	242,718.04
December 2031	2,460,113.68	November 2036	883,391.52	October 2041	236,091.61
January 2032	2,420,693.53	December 2036	866,753.74	November 2041	229,575.67
February 2032	2,381,829.05	January 2037	850,365.99	December 2041	223,168.63
March 2032	2,343,512.90	February 2037	834,224.84	January 2042	216,868.94
April 2032	2,305,737.81	March 2037	818,326.93	February 2042	210,675.05
May 2032	2,268,496.61	April 2037	802,668.90	March 2042	204,585.44
June 2032	2,231,782.22	May 2037	787,247.49	April 2042	198,598.61
July 2032	2,195,587.64	June 2037	772,059.43	May 2042	192,713.07
August 2032	2,159,905.98	July 2037	757,101.54	June 2042	186,927.37
September 2032	2,124,730.42	August 2037	742,370.63	July 2042	181,240.06
October 2032	2,090,054.25	September 2037	727,863.61	August 2042	175,649.72
November 2032	2,055,870.82	October 2037	713,577.37	September 2042	170,154.95
December 2032	2,022,173.58	November 2037	699,508.89	October 2042	164,754.36
January 2033	1,988,956.05	December 2037	685,655.17	November 2042	159,446.59
February 2033	1,956,211.86	January 2038	672,013.24	December 2042	154,230.29
March 2033	1,923,934.70	February 2038	658,580.18	January 2043	149,104.13
April 2033	1,892,118.35	March 2038	645,353.11	February 2043	144,066.79
May 2033	1,860,756.65	April 2038	632,329.19	March 2043	139,116.99
June 2033	1,829,843.55	May 2038	619,505.60	April 2043	134,253.45
July 2033	1,799,373.06	June 2038	606,879.57	May 2043	129,474.90
August 2033	1,769,339.27	July 2038	594,448.37	June 2043	124,780.12
September 2033	1,739,736.35	August 2038	582,209.29	July 2043	120,167.86
October 2033	1,710,558.53	September 2038	570,159.68	August 2043	115,636.93
November 2033	1,681,800.13	October 2038	558,296.90	September 2043	111,186.12
December 2033	1,653,455.54	November 2038	546,618.36	October 2043	106,814.27
January 2034	1,625,519.22	December 2038	535,121.50	November 2043	102,520.20
February 2034	1,597,985.70	January 2039	523,803.79	December 2043	98,302.79
March 2034	1,570,849.58	February 2039	512,662.74	January 2044	94,160.89
April 2034	1,544,105.54	March 2039	501,695.88	February 2044	90,093.40
May 2034	1,517,748.30	April 2039	490,900.79	March 2044	86,099.21
June 2034	1,491,772.69	May 2039	480,275.08	April 2044	82,177.25
July 2034	1,466,173.57	June 2039	469,816.37	May 2044	78,326.43
August 2034	1,440,945.89	July 2039	459,522.33	June 2044	74,545.71
September 2034	1,416,084.66	August 2039	449,390.66	July 2044	70,834.05
October 2034	1,391,584.93	September 2039	439,419.09	August 2044	67,190.42
November 2034	1,367,441.85	October 2039	429,605.38	September 2044	63,613.80
December 2034	1,343,650.62	November 2039	419,947.30	October 2044	60,103.20
January 2035	1,320,206.48	December 2039	410,442.68	November 2044	56,657.64
February 2035	1,297,104.77	January 2040	401,089.37	December 2044	53,276.14
March 2035	1,274,340.86	February 2040	391,885.23	January 2045	49,957.74
April 2035	1,251,910.20	March 2040	382,828.16	February 2045	46,701.50
May 2035	1,229,808.27	April 2040	373,916.10	March 2045	43,506.49
June 2035	1,208,030.65	May 2040	365,147.01	April 2045	40,371.79
July 2035	1,186,572.94	June 2040	356,518.86	May 2045	37,296.48
August 2035	1,165,430.82	July 2040	348,029.67	June 2045	34,279.68
September 2035	1,144,600.00	August 2040	339,677.47	July 2045	31,320.51

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2045	\$ 28,418.08	December 2045	\$ 17,358.93	April 2046	\$ 7,141.24
September 2045	25,571.56	January 2046	14,727.63	May 2046	4,712.36
October 2045	22,780.07	February 2046	12,148.11	June 2046	2,332.15
November 2045	20,042.81	March 2046	9,619.57	July 2046 and thereafter	0.00

ED Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$2,171,000.00	September 2019	\$1,228,082.28	July 2022	\$ 331,067.95
December 2016	2,165,938.64	October 2019	1,191,541.24	August 2022	314,086.38
January 2017	2,159,198.60	November 2019	1,155,695.89	September 2022	297,565.93
February 2017	2,150,786.78	December 2019	1,120,538.16	October 2022	281,500.85
March 2017	2,140,712.39	January 2020	1,086,060.03	November 2022	265,885.43
April 2017	2,128,986.89	February 2020	1,052,253.58	December 2022	250,714.02
May 2017	2,115,624.06	March 2020	1,019,110.97	January 2023	235,981.02
June 2017	2,100,639.91	April 2020	986,624.42	February 2023	221,680.91
July 2017	2,084,052.72	May 2020	954,786.22	March 2023	207,808.19
August 2017	2,065,882.99	June 2020	923,588.77	April 2023	194,357.45
September 2017	2,046,153.42	July 2020	893,024.52	May 2023	181,323.31
October 2017	2,024,888.91	August 2020	863,085.98	June 2023	168,700.46
November 2017	2,002,116.51	September 2020	833,765.77	July 2023	156,483.65
December 2017	1,977,865.37	October 2020	805,056.57	August 2023	144,667.64
January 2018	1,952,166.72	November 2020	776,951.09	September 2023	133,247.29
February 2018	1,925,053.84	December 2020	749,442.19	October 2023	122,217.51
March 2018	1,896,561.97	January 2021	722,522.73	November 2023	111,573.23
April 2018	1,866,728.31	February 2021	696,185.68	December 2023	101,309.47
May 2018	1,835,591.92	March 2021	670,424.06	January 2024	91,421.25
June 2018	1,803,193.73	April 2021	645,230.98	February 2024	81,903.69
July 2018	1,769,576.41	May 2021	620,599.59	March 2024	72,751.94
August 2018	1,734,784.34	June 2021	596,523.13	April 2024	63,961.21
September 2018	1,698,863.54	July 2021	572,994.91	May 2024	55,526.73
October 2018	1,661,861.59	August 2021	550,008.27	June 2024	47,443.81
November 2018	1,623,827.59	September 2021	527,556.67	July 2024	39,707.79
December 2018	1,584,812.04	October 2021	505,633.59	August 2024	32,314.08
January 2019	1,544,866.81	November 2021	484,232.59	September 2024	25,258.11
February 2019	1,504,045.02	December 2021	463,347.30	October 2024	18,535.36
March 2019	1,462,400.98	January 2022	442,971.41	November 2024	12,141.39
April 2019	1,421,511.49	February 2022	423,098.68	December 2024	6,562.81
May 2019	1,381,367.89	March 2022	403,722.92	January 2025	1,880.92
June 2019	1,341,961.63	April 2022	384,837.99	February 2025 and thereafter	0.00
July 2019	1,303,284.19	May 2022	366,437.84		
August 2019	1,265,327.18	June 2022	348,516.48		

Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$78,025,320.00	July 2017	\$75,922,656.59	March 2018	\$72,558,229.46
December 2016	77,834,003.47	August 2017	75,569,326.28	April 2018	72,053,918.51
January 2017	77,622,057.77	September 2017	75,196,386.79	May 2018	71,531,826.37
February 2017	77,389,564.30	October 2017	74,804,023.87	June 2018	70,992,234.14
March 2017	77,136,617.73	November 2017	74,392,435.85	July 2018	70,435,433.86
April 2017	76,863,325.99	December 2017	73,961,833.45	August 2018	69,861,728.24
May 2017	76,569,810.21	January 2018	73,512,439.60	September 2018	69,271,430.38
June 2017	76,256,204.64	February 2018	73,044,489.33	October 2018	68,664,863.54

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2018	\$68,042,360.77	October 2023	\$34,397,870.19	September 2028	\$14,197,349.90
December 2018	67,404,264.66	November 2023	33,938,979.00	October 2028	13,975,874.97
January 2019	66,750,927.03	December 2023	33,483,367.21	November 2028	13,757,567.36
February 2019	66,082,708.54	January 2024	33,031,012.74	December 2028	13,542,383.82
March 2019	65,399,978.44	February 2024	32,581,893.65	January 2029	13,330,281.70
April 2019	64,722,028.48	March 2024	32,135,988.15	February 2029	13,121,218.90
May 2019	64,048,826.70	April 2024	31,693,274.59	March 2029	12,915,153.88
June 2019	63,380,341.39	May 2024	31,253,731.46	April 2029	12,712,045.66
July 2019	62,716,541.02	June 2024	30,817,337.41	May 2029	12,511,853.80
August 2019	62,057,394.27	July 2024	30,384,071.21	June 2029	12,314,538.40
September 2019	61,402,870.04	August 2024	29,953,911.77	July 2029	12,120,060.09
October 2019	60,752,937.41	September 2024	29,526,838.15	August 2029	11,928,380.02
November 2019	60,107,565.69	October 2024	29,102,829.55	September 2029	11,739,459.87
December 2019	59,466,724.37	November 2024	28,681,865.28	October 2029	11,553,261.80
January 2020	58,830,383.15	December 2024	28,263,924.83	November 2029	11,369,748.51
February 2020	58,198,511.93	January 2025	27,848,987.78	December 2029	11,188,883.18
March 2020	57,571,080.80	February 2025	27,437,033.88	January 2030	11,010,629.47
April 2020	56,948,060.06	March 2025	27,028,930.19	February 2030	10,834,951.53
May 2020	56,329,420.19	April 2025	26,626,520.20	March 2030	10,661,814.01
June 2020	55,715,131.86	May 2025	26,229,727.30	April 2030	10,491,182.00
July 2020	55,105,165.96	June 2025	25,838,475.90	May 2030	10,323,021.07
August 2020	54,499,493.55	July 2025	25,452,691.40	June 2030	10,157,297.25
September 2020	53,898,085.87	August 2025	25,072,300.15	July 2030	9,993,977.02
October 2020	53,300,914.38	September 2025	24,697,229.53	August 2030	9,833,027.31
November 2020	52,707,950.69	October 2025	24,327,407.82	September 2030	9,674,415.48
December 2020	52,119,166.64	November 2025	23,962,764.27	October 2030	9,518,109.34
January 2021	51,534,534.22	December 2025	23,603,229.08	November 2030	9,364,077.12
February 2021	50,954,025.61	January 2026	23,248,733.32	December 2030	9,212,287.49
March 2021	50,377,613.18	February 2026	22,899,209.02	January 2031	9,062,709.51
April 2021	49,805,269.48	March 2026	22,554,589.08	February 2031	8,915,312.68
May 2021	49,236,967.24	April 2026	22,214,807.28	March 2031	8,770,066.90
June 2021	48,672,679.38	May 2026	21,879,798.29	April 2031	8,626,942.47
July 2021	48,112,378.96	June 2026	21,549,497.64	May 2031	8,485,910.07
August 2021	47,556,039.27	July 2026	21,223,841.69	June 2031	8,346,940.82
September 2021	47,003,633.74	August 2026	20,902,767.66	July 2031	8,210,006.17
October 2021	46,455,135.98	September 2026	20,586,213.59	August 2031	8,075,077.98
November 2021	45,910,519.77	October 2026	20,274,118.35	September 2031	7,942,128.50
December 2021	45,369,759.09	November 2026	19,966,421.60	October 2031	7,811,130.32
January 2022	44,832,828.05	December 2026	19,663,063.80	November 2031	7,682,056.43
February 2022	44,299,700.97	January 2027	19,363,986.21	December 2031	7,554,880.15
March 2022	43,770,352.30	February 2027	19,069,130.85	January 2032	7,429,575.18
April 2022	43,244,756.68	March 2027	18,778,440.52	February 2032	7,306,115.56
May 2022	42,722,888.93	April 2027	18,491,858.77	March 2032	7,184,475.68
June 2022	42,204,724.00	May 2027	18,209,329.88	April 2032	7,064,630.29
July 2022	41,690,237.03	June 2027	17,930,798.90	May 2032	6,946,554.45
August 2022	41,179,403.33	July 2027	17,656,211.58	June 2032	6,830,223.58
September 2022	40,672,198.34	August 2027	17,385,514.40	July 2032	6,715,613.42
October 2022	40,168,597.69	September 2027	17,118,654.54	August 2032	6,602,700.04
November 2022	39,668,577.17	October 2027	16,855,579.89	September 2032	6,491,459.81
December 2022	39,172,112.70	November 2027	16,596,239.01	October 2032	6,381,869.44
January 2023	38,679,180.40	December 2027	16,340,581.17	November 2032	6,273,905.96
February 2023	38,189,756.51	January 2028	16,088,556.29	December 2032	6,167,546.68
March 2023	37,703,817.45	February 2028	15,840,114.96	January 2033	6,062,769.25
April 2023	37,221,339.79	March 2028	15,595,208.43	February 2033	5,959,551.58
May 2023	36,742,300.24	April 2028	15,353,788.58	March 2033	5,857,871.92
June 2023	36,266,675.69	May 2028	15,115,807.93	April 2033	5,757,708.77
July 2023	35,794,443.15	June 2028	14,881,219.66	May 2033	5,659,040.96
August 2023	35,325,579.81	July 2028	14,649,977.54	June 2033	5,561,847.58
September 2023	34,860,063.00	August 2028	14,422,035.95	July 2033	5,466,108.01

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2033	\$ 5,371,801.90	December 2037	\$ 2,020,784.60	April 2042	\$ 568,213.06
September 2033	5,278,909.19	January 2038	1,979,448.81	May 2042	551,059.70
October 2033	5,187,410.07	February 2038	1,938,774.45	June 2042	534,211.03
November 2033	5,097,285.01	March 2038	1,898,751.93	July 2042	517,662.41
December 2033	5,008,514.74	April 2038	1,859,371.81	August 2042	501,409.30
January 2034	4,921,080.27	May 2038	1,820,624.77	September 2042	485,447.20
February 2034	4,834,962.82	June 2038	1,782,501.63	October 2042	469,771.67
March 2034	4,750,143.91	July 2038	1,744,993.32	November 2042	454,378.36
April 2034	4,666,605.28	August 2038	1,708,090.90	December 2042	439,262.95
May 2034	4,584,328.94	September 2038	1,671,785.57	January 2043	424,421.21
June 2034	4,503,297.12	October 2038	1,636,068.62	February 2043	409,848.94
July 2034	4,423,492.30	November 2038	1,600,931.50	March 2043	395,542.02
August 2034	4,344,897.21	December 2038	1,566,365.73	April 2043	381,496.38
September 2034	4,267,494.79	January 2039	1,532,362.99	May 2043	367,708.02
October 2034	4,191,268.24	February 2039	1,498,915.06	June 2043	354,172.98
November 2034	4,116,200.95	March 2039	1,466,013.82	July 2043	340,887.37
December 2034	4,042,276.56	April 2039	1,433,651.28	August 2043	327,847.33
January 2035	3,969,478.93	May 2039	1,401,819.55	September 2043	315,049.10
February 2035	3,897,792.14	June 2039	1,370,510.85	October 2043	302,488.93
March 2035	3,827,200.48	July 2039	1,339,717.52	November 2043	290,163.14
April 2035	3,757,688.45	August 2039	1,309,431.99	December 2043	278,068.11
May 2035	3,689,240.76	September 2039	1,279,646.80	January 2044	266,200.26
June 2035	3,621,842.35	October 2039	1,250,354.60	February 2044	254,556.07
July 2035	3,555,478.33	November 2039	1,221,548.14	March 2044	243,132.06
August 2035	3,490,134.03	December 2039	1,193,220.26	April 2044	231,924.80
September 2035	3,425,794.99	January 2040	1,165,363.90	May 2044	220,930.93
October 2035	3,362,446.93	February 2040	1,137,972.12	June 2044	210,147.11
November 2035	3,300,075.76	March 2040	1,111,038.06	July 2044	199,570.07
December 2035	3,238,667.60	April 2040	1,084,554.94	August 2044	189,196.56
January 2036	3,178,208.74	May 2040	1,058,516.11	September 2044	179,023.41
February 2036	3,118,685.68	June 2040	1,032,914.98	October 2044	169,047.48
March 2036	3,060,085.08	July 2040	1,007,745.07	November 2044	159,265.65
April 2036	3,002,393.80	August 2040	982,999.98	December 2044	149,674.90
May 2036	2,945,598.86	September 2040	958,673.41	January 2045	140,272.20
June 2036	2,889,687.47	October 2040	934,759.14	February 2045	131,054.59
July 2036	2,834,647.01	November 2040	911,251.04	March 2045	122,019.15
August 2036	2,780,465.04	December 2040	888,143.07	April 2045	113,163.00
September 2036	2,727,129.28	January 2041	865,429.25	May 2045	104,483.30
October 2036	2,674,627.63	February 2041	843,103.72	June 2045	95,977.25
November 2036	2,622,948.13	March 2041	821,160.68	July 2045	87,642.10
December 2036	2,572,079.01	April 2041	799,594.40	August 2045	79,475.13
January 2037	2,522,008.66	May 2041	778,399.27	September 2045	71,473.66
February 2037	2,472,725.60	June 2041	757,569.72	October 2045	63,635.04
March 2037	2,424,218.53	July 2041	737,100.26	November 2045	55,956.69
April 2037	2,376,476.32	August 2041	716,985.51	December 2045	48,436.03
May 2037	2,329,487.95	September 2041	697,220.14	January 2046	41,070.54
June 2037	2,283,242.59	October 2041	677,798.89	February 2046	33,857.72
July 2037	2,237,729.53	November 2041	658,716.58	March 2046	26,795.13
August 2037	2,192,938.23	December 2041	639,968.12	April 2046	19,880.35
September 2037	2,148,858.28	January 2042	621,548.46	May 2046	13,110.98
October 2037	2,105,479.42	February 2042	603,452.65	June 2046	6,484.69
November 2037	2,062,791.52	March 2042	585,675.79	July 2046 and thereafter	0.00

UD Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$5,430,000.00	December 2018	\$3,734,757.41	January 2021	\$1,277,399.32
December 2016	5,415,329.75	January 2019	3,619,705.46	February 2021	1,203,526.08
January 2017	5,395,792.42	February 2019	3,502,206.71	March 2021	1,131,362.95
February 2017	5,371,407.90	March 2019	3,382,425.27	April 2021	1,060,888.13
March 2017	5,342,203.08	April 2019	3,264,923.64	May 2021	992,080.06
April 2017	5,308,211.88	May 2019	3,149,674.12	June 2021	924,917.36
May 2017	5,269,475.16	June 2019	3,036,649.30	July 2021	859,378.96
June 2017	5,226,040.72	July 2019	2,925,822.04	August 2021	795,443.93
July 2017	5,177,963.26	August 2019	2,817,165.48	September 2021	733,091.60
August 2017	5,125,304.30	September 2019	2,710,653.05	October 2021	672,301.51
September 2017	5,068,132.12	October 2019	2,606,258.45	November 2021	613,053.42
October 2017	5,006,521.68	November 2019	2,503,955.64	December 2021	555,327.29
November 2017	4,940,554.50	December 2019	2,403,718.85	January 2022	499,103.32
December 2017	4,870,318.57	January 2020	2,305,522.59	February 2022	444,361.86
January 2018	4,795,908.26	February 2020	2,209,341.62	March 2022	391,083.55
February 2018	4,717,424.09	March 2020	2,115,150.98	April 2022	339,249.18
March 2018	4,634,972.70	April 2020	2,022,925.92	May 2022	288,839.74
April 2018	4,548,666.59	May 2020	1,932,642.01	June 2022	239,836.45
May 2018	4,458,624.05	June 2020	1,844,275.05	July 2022	192,220.72
June 2018	4,364,968.89	July 2020	1,757,801.06	August 2022	145,974.14
July 2018	4,267,830.30	August 2020	1,673,196.34	September 2022	101,078.53
August 2018	4,167,342.64	September 2020	1,590,437.44	October 2022	57,515.88
September 2018	4,063,645.24	October 2020	1,509,501.14	November 2022	15,268.36
October 2018	3,956,882.14	November 2020	1,430,364.48	December 2022 and thereafter	0.00
November 2018	3,847,201.92	December 2020	1,353,004.71		

No one is authorized to give information or to make representations in connection with the Certificates other than the information and representations contained in or incorporated into this Prospectus Supplement and the additional Disclosure Documents. We take no responsibility for any unauthorized information or representation. This Prospectus Supplement and the additional Disclosure Documents do not constitute an offer or solicitation with regard to the Certificates if it is illegal to make such an offer or solicitation to you under state law. By delivering this Prospectus Supplement and the additional Disclosure Documents at any time, no one implies that the information contained herein or therein is correct after the date hereof or thereof.

Neither the Securities and Exchange Commission nor any state securities commission has approved or disapproved the Certificates or determined if this Prospectus Supplement is truthful and complete. Any representation to the contrary is a criminal offense.

\$424,102,400



Guaranteed REMIC
Pass-Through Certificates

Fannie Mae REMIC Trust 2016-95

PROSPECTUS SUPPLEMENT

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Credit Suisse

November 22, 2016